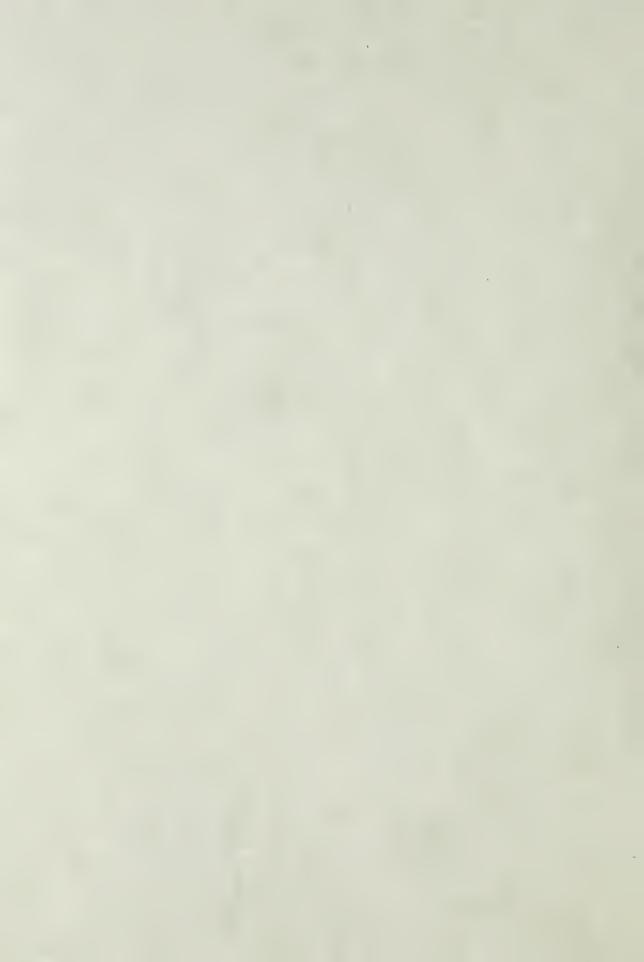
MYOPIC SEARCH PLANS

Antonio Francisco de Paula Neto



NAVAL POSTGRADUATE SCHOOL Monterey, California



THESIS

MYOPIC SEARCH PLANS

by

Antonio Francisco de Paula Neto

September 1978

Thesis Advisor:

A. R. Washburn

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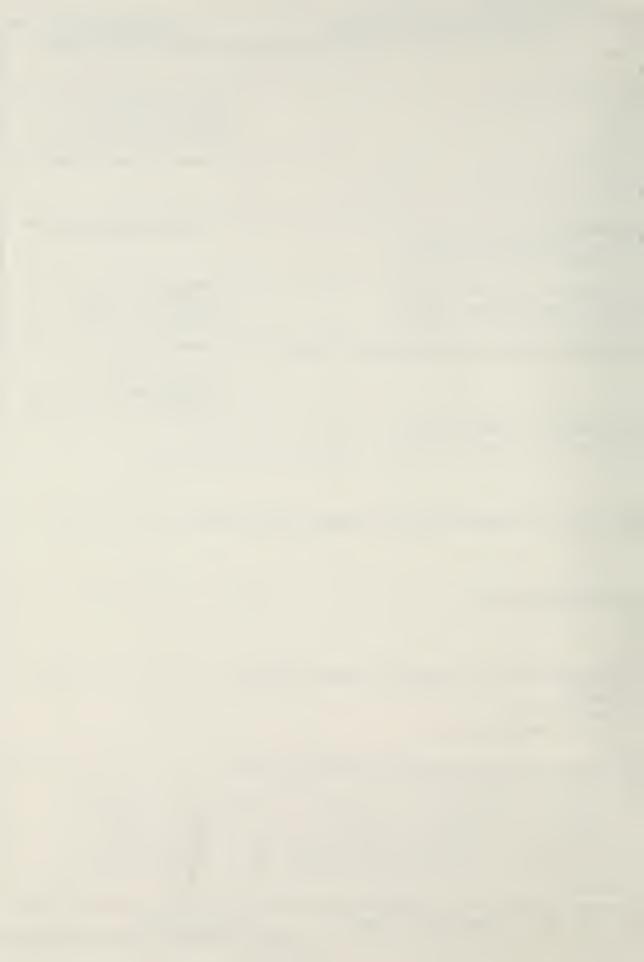
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This thesis documents interactive computer programs that are useful for testing search strategies against the myopic strategy, and shows examples where the myopic strategy is not optimal.



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Myopic Search Plans

by

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Submitted in partial fulfillment of the requirements for the degree of

MASTER OF SCIENCE IN OPERATIONS RESEARCH

from the

NAVAL POSTGRADUATE SCHOOL September 1978

Thesis Dass

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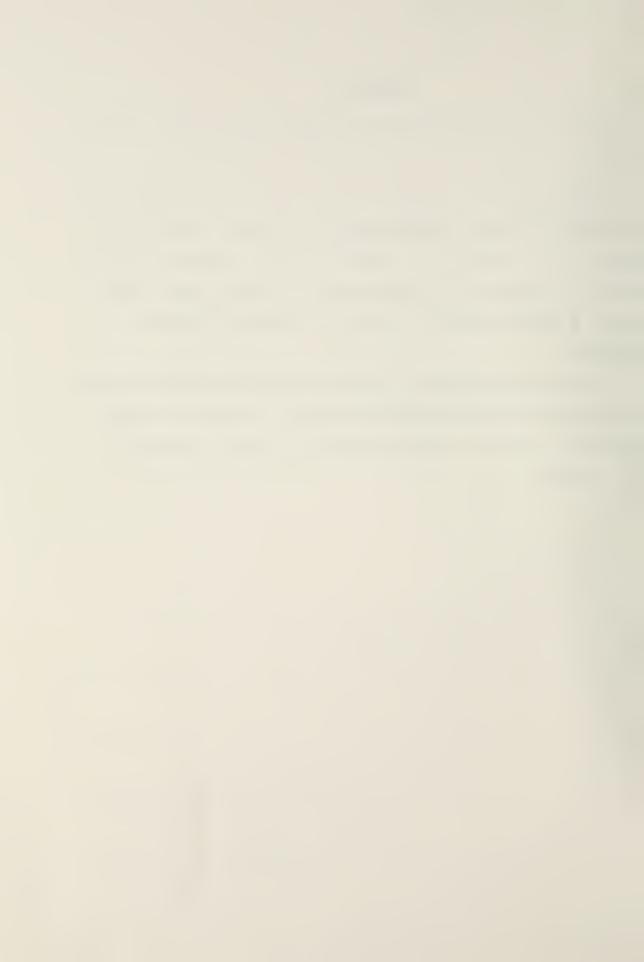
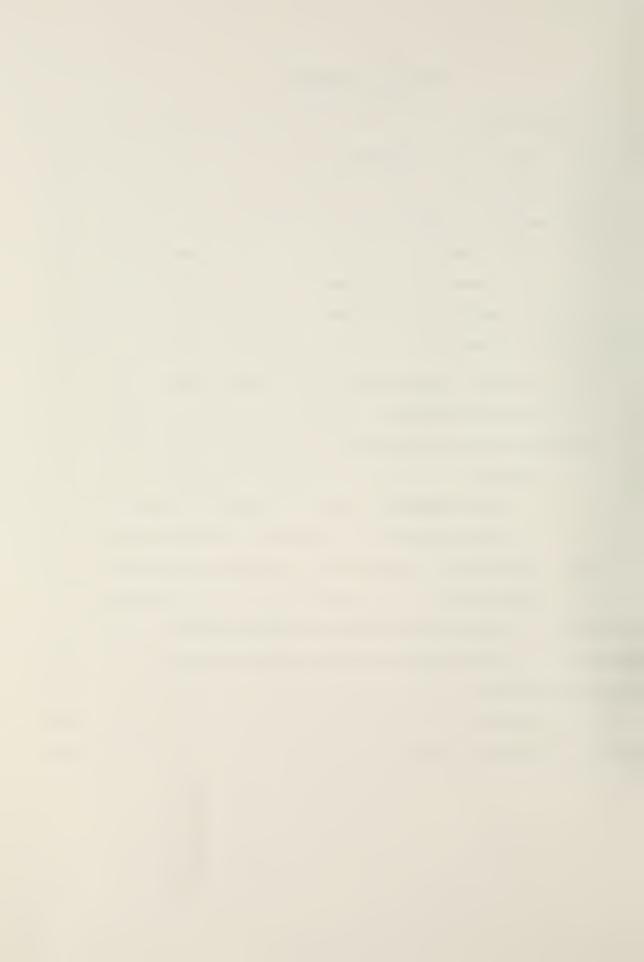


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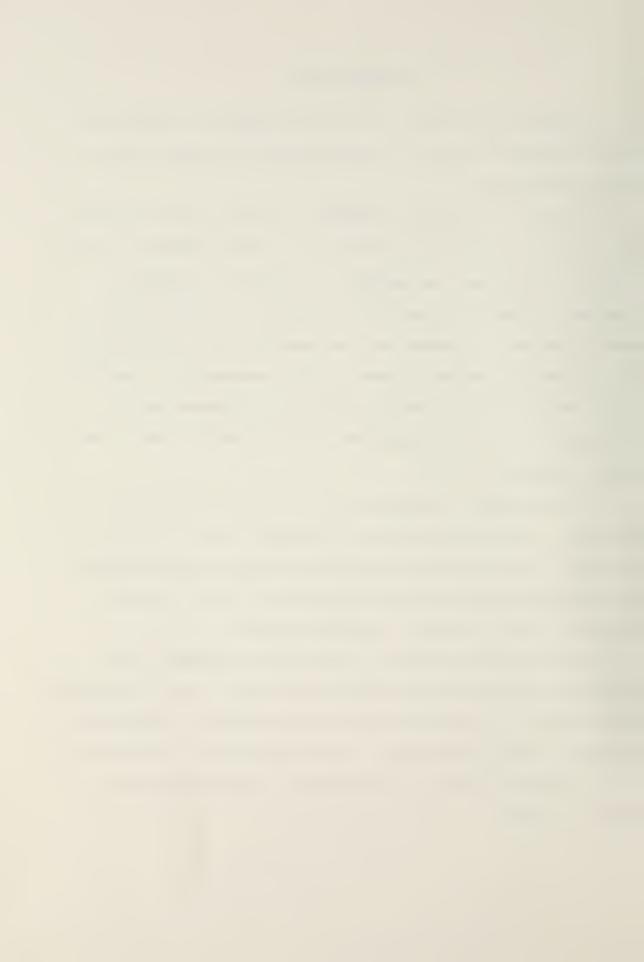
I. INTRODUCTION

A search is an operation with the purpose of finding an object (target) that will in the thesis be assumed to move during the search.

In general, it will be assumed that the target is within an area that can be partitioned into a finite number of cells, moving from one cell to another at fixed time intervals (periods). The actual path that the object follows, whenever it moves, is unknown but the probabilistic distribution of all possible paths is given. It is assumed that the cells which the target will occupy in the future depend only on the cell it is in at the present time but not on how it got there (markovian motion).

If the searcher allocates his resources to maximize the chances of immediate detection, his search plan is said to be myopic. If, however, he seeks to allocate search effort to maximize the probability of detection within a preset amount of time, his plan is called optimal.

In an important class of naval search problems, the target probabilistic distribution over space, i.e., the initial probability of it being in each cell is known. If resources are allocated to some cells, a new distribution over space is to be considered after an unsuccessful search, according to Bayes' theorem.



Formally, it is assumed that the following are given:

- a) A set C of states.
- b) A set A of actions.
- c) An apriori distribution $P_1(c)$ defined on C with $P_1(c)$ being the probability that the target is initially in state c.
- d) A function Q(a,c) being the probability of no detection if action a is taken when target is in state c.
- e) A function M(c/d) being the probability that the state of the target changes from d to c between actions. Since only the current state d is relevant to determine c, the target motion is markovian.

Let a_1, a_2, \ldots, a_t be a sequence of actions.

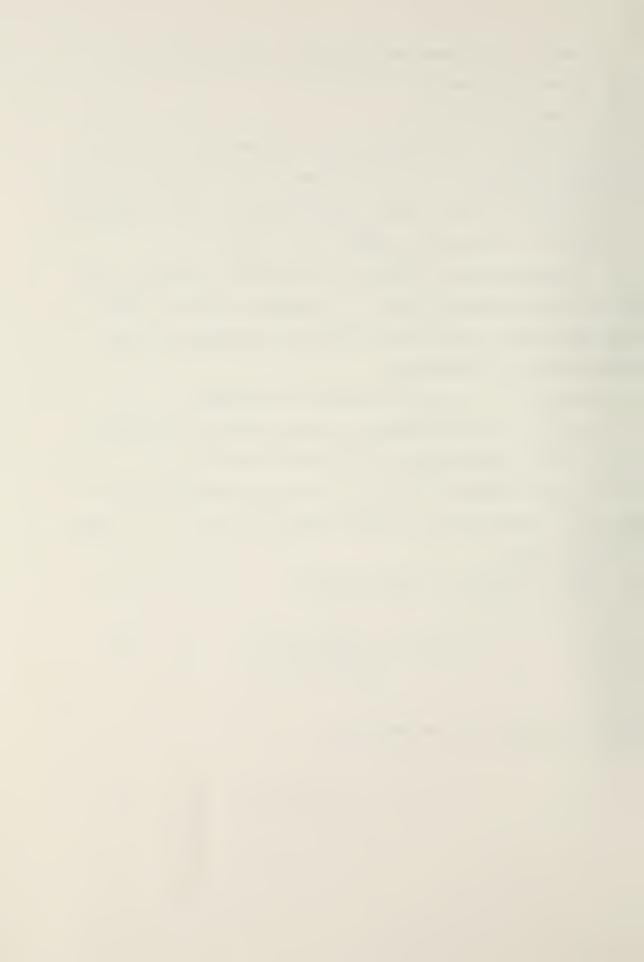
Let $P_t'(c)$ be the probability distribution of the state of the target conditioned on non-detection by a_1, a_2, \ldots, a_t and t-1 state changes, and $P_{t+1}(c)$ be the probability distribution conditioned on non-detection by a_1, a_2, \ldots, a_t and t state changes.

Then, according to Bayes theorem,

$$P'_{t}(c) = \frac{P_{t}(c)Q(a_{t},c)}{\sum_{d} P_{t}(d)Q(a_{t},d)}$$
(1)

and according to the motion model

$$P_{t+1}(c) = \sum_{t} P_{t}(d) M(c/d)$$
 (2)



Since $P_1(c)$ is given, alternative applications of (1) and (2) will provide $P_+(c)$ for all t.

The probability of detection during period t, conditioned on earlier failures is

$$P_{t} = \sum_{d} P_{t}(d) [1 - Q(a_{t}, d)]$$

If a_t is chosen to maximize P_t for t = 1, 2, ... in succession, then a_t is a myopic plan.

The probability that the target has not been detected until the end of the Tth period is

$$\overline{P}(T) = \Pi (1 - P_t) = \Pi [\Sigma P_t(d)Q(a_t,d)]$$

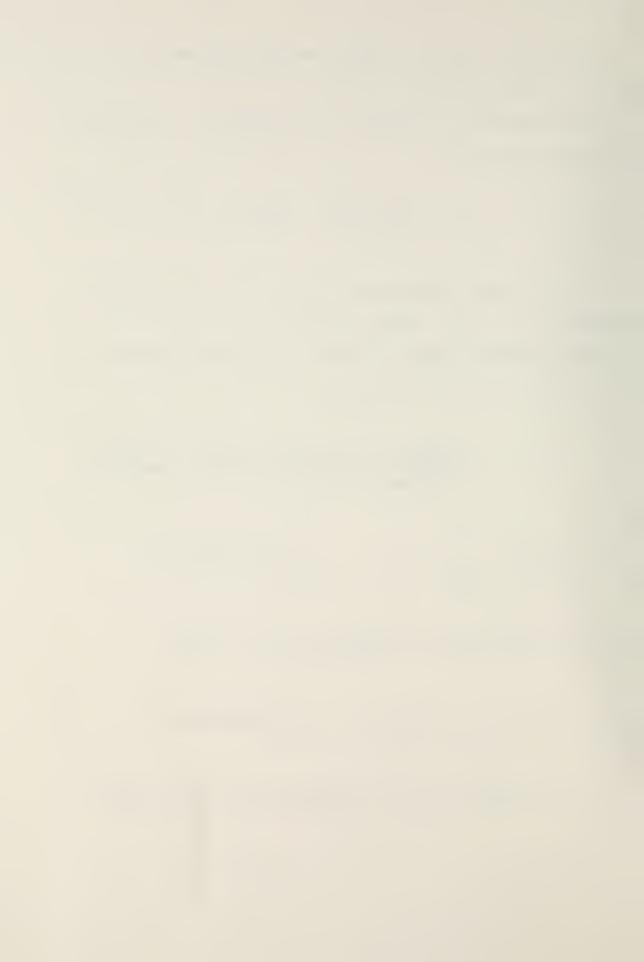
$$t=1 \qquad t=1 d$$

Then, the probability of detection after T actions

$$P(T) = 1 - \overline{P}(T) = 1 - \Pi \left[\sum_{t=1}^{T} d\right] Q(a_{t}, d)$$

$$t=1 d$$

 a_t is an optimal plan if it maximizes P(T) for a given T.



Optimal plans are highly complex and consequently expensive to find [1]. In contrast, myopic plans are easy to find.

The myopic strategy may be optimal, as in the case of stationary targets, or near optimal, as in most of the examples in references [1] and [2].

There are however, cases for which myopic plans are strongly non-optimal.

Models are to be constructed and used to reach the main goals of this thesis:

- 1) Develop and implement an algorithm to find myopic plans.
- 2) Create interactive search programs, and
- 3) Use them to discover classes of problems for which the myopic strategy is strongly non-optimal.



II. THE MODELS AND ASSUMPTIONS

A. SPACE MODEL

Space is divided into mxn square cells, each one identified by a 2-tuple. The upper left cell is cell (1,1).

Cell (i,j) is the ith cell to the east, jth cell to the south.

If it happens that a target cannot move in some directions, boundaries can be introduced, either reflecting or absorbing. A target cannot cross a reflecting boundary. If one of its paths leads to the outside, this path is reflected, i.e., the target moves in the opposite direction. Reflecting boundaries model, for example, the borders of a channel. An absorbing boundary can be crossed from the interior but not from outside. It models the case in which the target has some information about the search area and tries to evade. Once it is out, it will never move back into that area.

By search area it is meant the subset of cells to which the searcher is able, allowed or willing to allocate effort and that is not necessarily the same subset that the target can move across. The latter will be referred to as the target area.

B. DETECTION MODEL

Sensors are assumed to have an exponential detection function, that is, the conditional probability of detection has the form:



$$1 - \exp[-a(g,t)x(g,t)],$$

where x(g,t) is the amount of search effort allocated to cell g at period t and a(g,t) is a non-negative constant which may depend on the cell, may change with time, and that will be referred to as detection rate.

C. THE MOTION MODELS

Two models are used: the random walk in space and the random walk in speed.

In both models, speed is expressed in terms of cells per period.

If a target occupies cell (i,j) and, after a change of state it is in cell (i+k,j+ ℓ), its speed in the west-east direction is $V_{_{\rm X}}$ = k cells/period, and its speed in the north-south direction is $V_{_{\rm Y}}$ = ℓ cells/period

1. Random Walk in Space

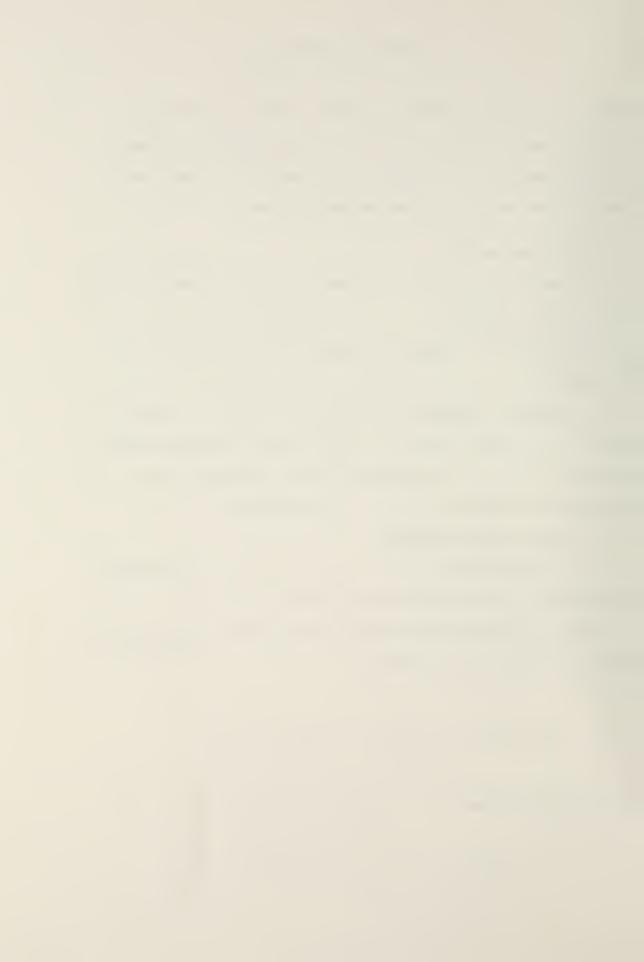
In this model, $P_t(c) = S_t(i,j)$, i.e., $P_t(c)$ is the probability of the target being in cell (i,j).

Given the joint distribution of V_x and V_y , $t_{V_x,V_y}(v_x,v_y)$, invariant with time and space,

$$S_{t+1}(i,j) = \sum_{k} \sum_{\ell} S_{t}(k,\ell) t_{V_{x},V_{y}}(i-k,j-\ell)$$

The, for this model,

$$M(c/d) = t_{V_X, V_Y}(i-k, j-l)$$



where i and j define state c, and the state d is defined by k and ℓ .

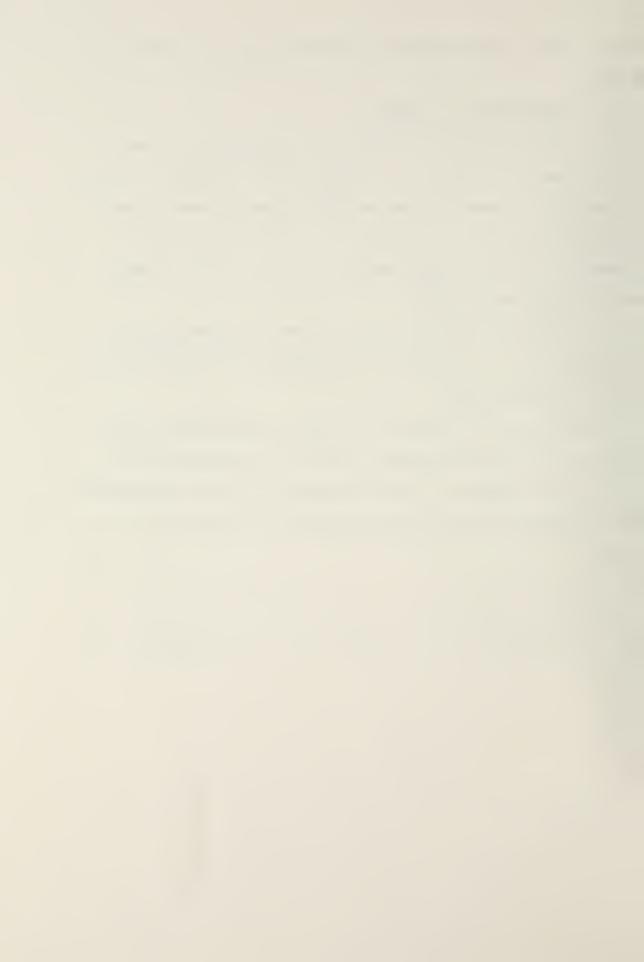
2. Random Walk in Speed

Sets of possible values for V_x and V_y are fixed. Let $V^X = \{v_1^X, v_2^X, \ldots, v_n^X\}$ and $V^Y = \{v_1^Y, v_2^Y, \ldots, v_m^Y\}$ be the sets of possible values that V_x and V_y can assume. $P_t(c)$ is equal to $S_t(i,j,k,\ell)$, i.e., $P_t(c)$ is the probability of the target being in cell (i,j), its speed having components, v_k^X, v_ℓ^Y .

Let $P_{\Delta V_X}(\delta V_X)$ and $P_{\Delta V_Y}(\delta V_Y)$ be the known discrete distributions of ΔV_X and ΔV_Y , the changes in V_X and V_Y per period, respectively.

Given $P_{\Delta V_{X}}(\delta V_{X})$ a matrix P^{X} can be constructed, which entries $p_{1,j}^{X}$ are the probabilities of V_{X} changing from v_{1}^{X} to v_{1}^{X} in one period. A similar matrix P^{Y} can be constructed which entries are the probabilities of the changes in V_{Y} .

$$S_{t+1}(i,j,k,\ell) = \sum_{x} \sum_{z} (i-r,j-s,r,s) p_{r,k}^{x} p_{s,\ell}^{y}$$



III. MYOPIC SEARCH PLANS

Let p_i , i = 1, 2, ..., n be the probability of the target being in the i^{th} of the n cells among which the search effort is to be myopically distributed at period t.

Let x_i , i = 1, 2, ..., n be the fraction of effort allocated to each of the cells that are assumed to have a common detection rate a which may change with periods.

Given the detection model, a myopic plan maximizes

$$p_{i}(1 - e^{-ax_{i}})$$
 , $i = 1, 2, ..., n$

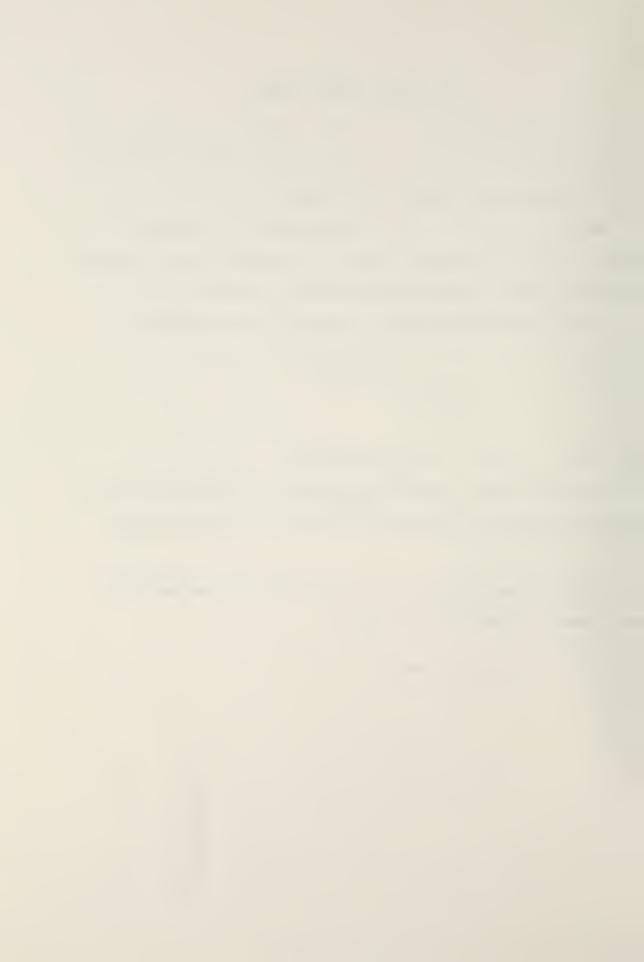
for each $t = 1, 2, \ldots$ in succession.

The sum of all x_i must not exceed X, the total amount of effort available in the period and no x_i can be less than 0.

Thus, a myopic plan is the solutions of a sequence of non-linear programs with the form

$$S/T \qquad \sum_{i} x_{i} \leq X \tag{2}$$

$$x_{i} \ge 0$$
 , $i = 1, 2, ..., n$ (3)



It can be easily proved that equality holds for (2) at optimality.

If the constraints (3) are relaxed and Lagrange method is used:

$$L(x,\lambda) = \sum_{i} p_{i} e^{-ax_{i}} + \lambda(\sum_{i} x_{i} - X)$$

$$\frac{\partial L}{\partial x_{i}} = -ap_{i}e^{-ax_{i}} = 0$$
 (4)

$$\frac{\partial \mathbf{L}}{\partial \lambda} = \sum_{i} \mathbf{x}_{i} - \mathbf{X} = 0 \tag{5}$$

From (4)

$$\lambda = ap_i e^{-ax_i}$$

$$\ln \lambda = \ln(ap_i) - ax_i$$
 (6)

$$x_{i} = \frac{\ln a}{a} + \frac{\ln p_{i}}{a} - \frac{\ln \lambda}{a} \tag{7}$$

Sum (6), side by side, over all i:

$$n \ln \lambda = \sum_{i} \ln(ap_{i}) - a \sum_{i} x_{i}$$
 (8)



Substitute X for $\sum_{i} x_{i}$ in (8) and rearrange:

$$\ln \lambda = \ln a + \frac{1}{n} \ln[\Pi p_i] - \frac{aX}{n}$$
 (9)

Substitute (9) for $\ln \lambda$ in (7):

$$x_{i}^{*} = \frac{\ln a}{a} + \frac{\ln p_{i}}{a} - \frac{1}{a}[\ln a + \frac{1}{n}\ln(\Pi p_{i}) - \frac{aX}{n}]$$

$$x_{i}^{*} = \frac{\ln p_{i}}{a} - \frac{1}{an} \ln[\Pi p_{i}] + \frac{X}{n}, \quad i = 1, 2, ..., n$$

$$i \qquad (10)$$

Brown [2] proved that the objective function is convex.

Then (10) is the optimal solution of the N.L.P. (1), (2).

At optimality,

$$p_i^{-ax} = \frac{\lambda}{a} = constant \text{ for } i = 1, 2, \ldots, n$$
.

A. ALGORITHM FOR FINDING MYOPIC PLANS

Provided the detection rate is invariant with cells:

- Step 1) Let I = {i: i = 1,2, ..., n} be the set of
 indexes of all cells among which the search
 effort is to be myopically distributed.
- Step 2) Solve the N.L.P. (1), (2):

$$x_i = \frac{\ln p_i}{a} + \frac{X}{m} - \frac{\ln p}{am}$$
, $i \in I$



where $P = \Pi p_i$ and m is the number of elements isT

in I.

If $x_i \ge \text{for all i } \epsilon \text{ I, stop.}$

Step 3) Select the cell with smallest p_i , i ϵ I. Remove its index from I and make $x_i = 0$ Go to step 2.

At optimality, $p_j \leq p_i e^{-ax_i^*} = constant$, for all $j \notin I$, all $i \in I$.

The algorithm has at most n interactions. It solution is feasible for the N.L.P. (1), (2), (3) since

$$x_i^* = 0$$
 i \emptyset I

$$x_i^* \ge 0$$
 is I

$$\sum x_i = x$$

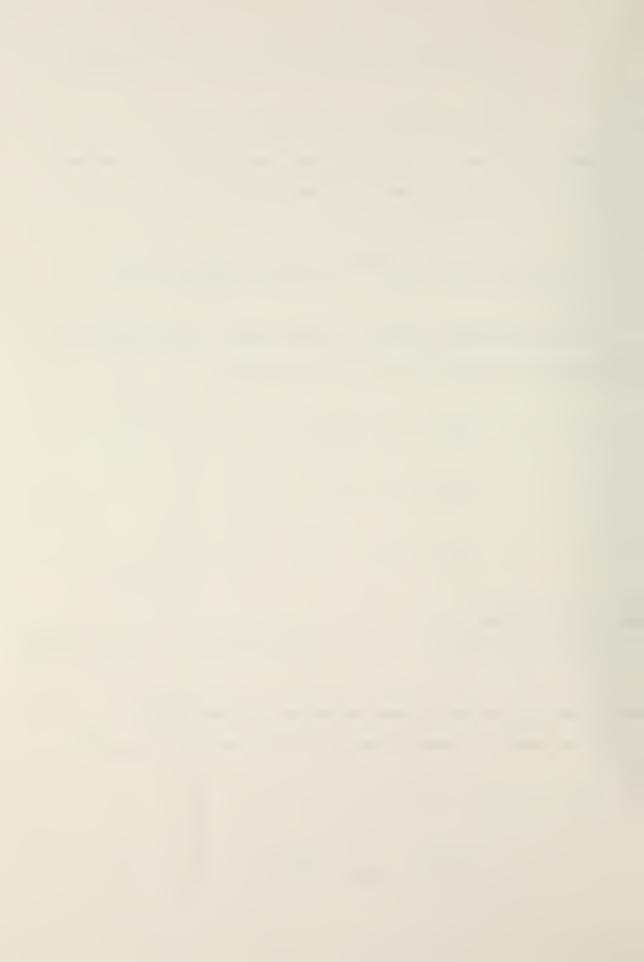
and is also optimal.

Let
$$Z^* = p_1 + p_2 + \dots + p_j + p_{j+1}e^{-ax_{j+1}} + \dots + p_{j+m}e^{-ax_{j+m}}$$

where j+m=n, be the optimal solution produced by the algorithm after reindexing the cells such that $p_i < p_{i+1}$ for all i.

Then, the algorithm found

$$x_{j} = \frac{\ln p_{j}}{a} + \frac{X}{m+1} - \frac{\ln p'}{a(m+1)} \le 0$$
 (11)



where

$$p' = \prod_{i=j}^{j+m} p_i$$

Suppose the optimal solution was

$$\hat{z}^* = p_1 + p_2 + \dots + p_{j-1} + p_j e^{-ax_{j+1}^!} + p_{j+1} e^{-ax_{j+1}^!} + \dots + p_{j+m}^{-ax_{j+m}}.$$

In this case,

$$p_{j}e^{-ax_{j}!} = p_{j+1}e^{-ax_{j+1}!} = \dots = p_{j+m}e^{-ax_{j+m}!}$$

and

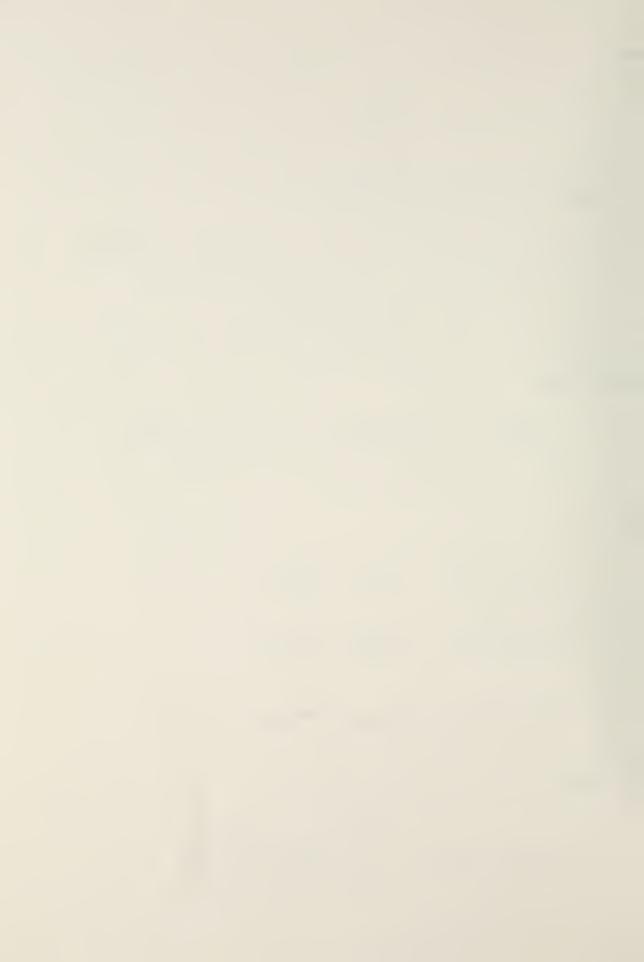
$$\ln p_{j} - ax_{j}' = \ln p_{j+1} - ax_{j+1}'$$

$$\ln p_{j} - ax_{j}' = \ln p_{j+2} - ax_{j+2}'$$

$$\vdots$$

$$\ln p_{j} - ax_{j}' = \ln p_{j+m} - ax_{j+m}'$$

Sum side by side:



$$j+m$$
m ln p_j - a(m+1)x; = ln(π p_i) - ax
 $i=j+1$

$$x'_{j} = \frac{m \ln p_{j}}{a(m+1)} + \frac{X}{(m+1)} - \frac{\ln p}{a(m+1)} > 0$$
 (12)

where

$$p = \prod_{i=j+1}^{j+m} p_i$$

Compare (11) and (12):

$$\frac{m \ln p_j}{a(m+1)} + \frac{x}{(m+1)} - \frac{\ln p}{a(m+1)} > \frac{\ln p_j}{a} + \frac{x}{(m+1)} - \frac{\ln p'}{a(m+1)}$$

Since a(m+1) > 0

$$m \ln p_{j} - \ln P > (m+1) \ln p_{j} - \ln P'$$
 $\ln P' - \ln P > \ln P_{j}$
 $\ln \frac{P'}{P} > \ln p_{j}$
 $\ln p_{j} > \ln p_{j}$

(13)

Since no x_i can be made 0 before x_{i-1} , (13) proves by contradiction that the solution is optimal.



IV. THE COMPUTER PROGRAMS

Two FORTRAN programs were written.

Program SRCH1 refers to the random walk in space model and allows the space to be divided into a maximum of 100 x 100 cells. Any subset of cells can be used as target and/or search areas.

In this program, a two dimensional array is defined by the FORTRAN name CELL, which entries are the probabilities of the target being in each of the cells identified by the array indexes.

Program SRCH2 refers to the random walk in speed model. A $25 \times 25 \times 4 \times 4$ array is defined by the FORTRAN name CELL. The entries of this array are the probabilities of the target being in the cells identified by the first two indexes, its speed having the components defined by the last two indexes. Thus, this program allows the space to be divided into a maximum of 25×25 cells and allows the sets of possible values of V_X and V_Y to have at most 4 elements each. Any subset of cells can be used as target and/or search areas.

SRCH2 maps the four dimensional array into a two dimensional array called TCELL, which entries have the same meaning as the entries of the array CELL in program SRCH1.

These two dimensional arrays are printed at the beginning of each period, after their entries are coded as follows:



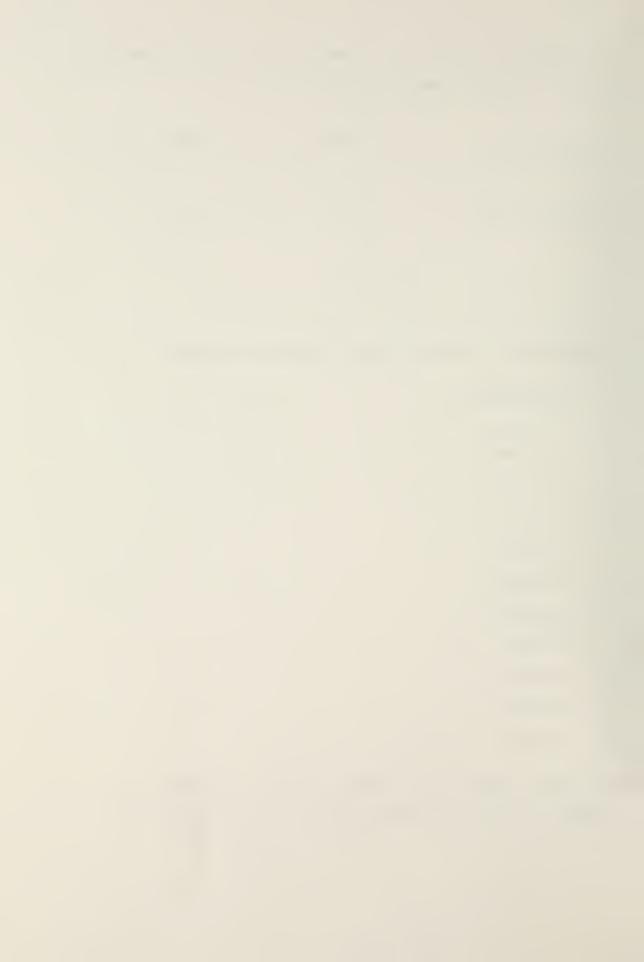
The highest probability is mapped onto 100; the smallest non-zero probability mapped onto 0.

Fig. IV-1

The interval [0,100] is then divided and coded.

Subinterval	Code
100	*
[99,100)	9
[96,99)	8
[91,96)	7
[84,91)	6
[75,84)	5
[64,75)	4
[51,64)	3
[36,51)	2
[19,36)	1
[0,19)	0

Probabilities equal 0 are coded as a dot. Fig. IV-2 is an example of the coded distribution of the target.



RANGE OF PROBABILITIES 0.29119E-07 0.17087E-01

30 40 50

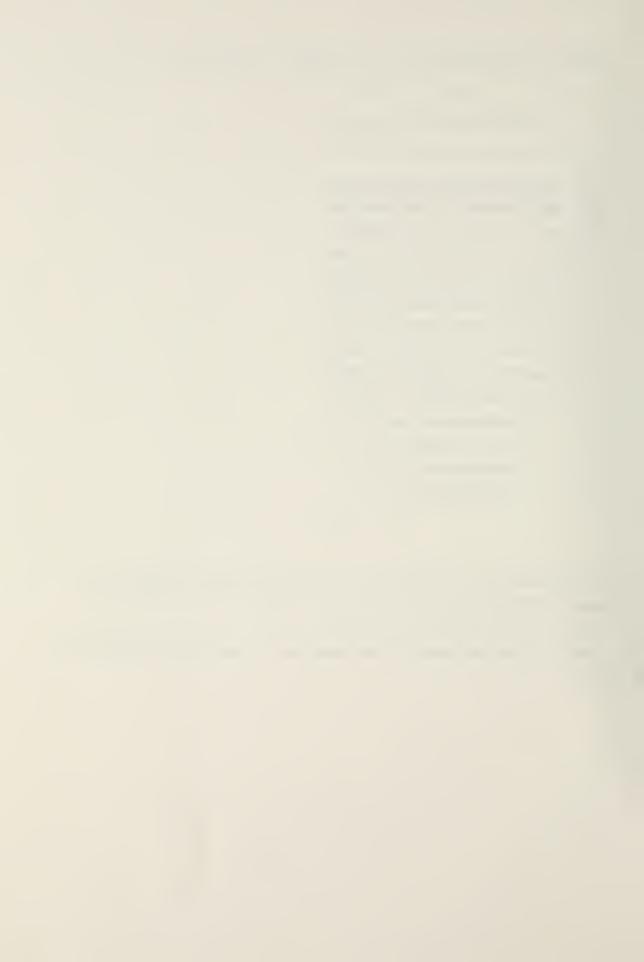
0123456789012345678901234

- 28/ 0000000000000000000000000
- 29/ 0000000011111111100000000
- 30/ 0000001122233322211000000
- 31/ 0000011223333333221100000
- 32/ 0000012234444444322100000
- 33/ 0000012345677765432100000
- 34/ 000000124578*875421000000
- 35/ 0000000123455543210000000
- 36/ .00000001122222110000000.
- 37/ ..0000000000000000000000...
- 38/ ...000000000000000000000...
- 39/000000000000000000....
- 40/000000000000000....

Fig. IV-2

Both programs have a subroutine that distributes myopically the search effort, provided the detection rate is invariant with space within the search area.

Instructions on use of the programs constitute Appendices A and B.



V. EXAMPLES AND CONCLUSIONS

A. EXAMPLES

Different situations were analysed and some of them are now presented.

1. First Example

The a priori distribution of a target was uniform over a 3 x 3 cell area as follows:

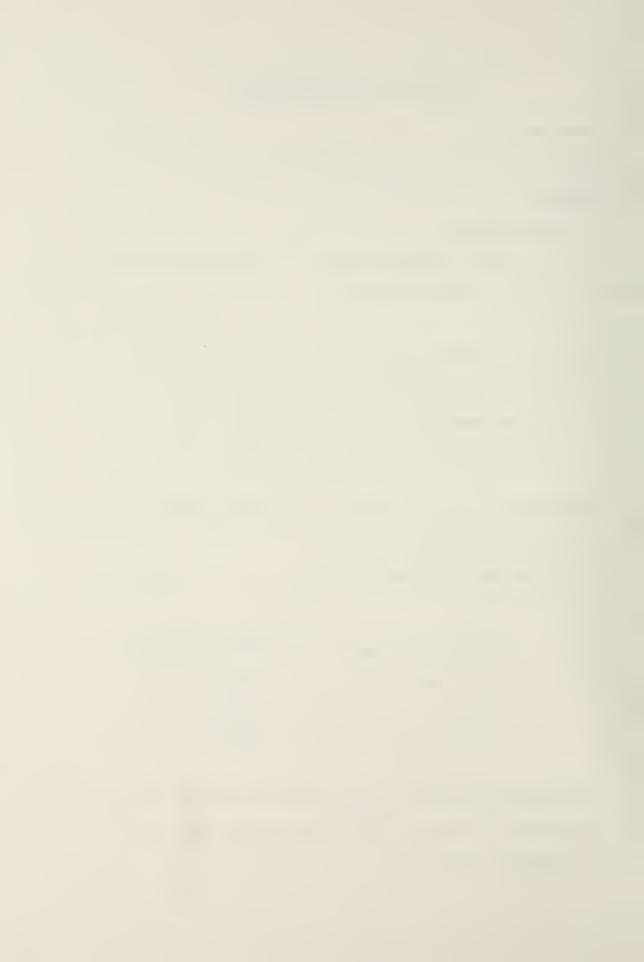
	30	31	32
30	1/9	1/9	1/9
31	1/9	1/9	1/9
32	1/9	1/9	1/9

The search areas was coincident with the above area and the target area was the entire space.

The target moved as follows:

V _x	V _y	$P(V_x=V_x,V_y=V_y)$
1	0	0.25
1	1	0.50
0	1	0.25

Five units of search effort were available and the detection rate was one for the cells within the search area, both values invariant with time.



A myopic and an alternative strategy were used which distributed effort as follows:

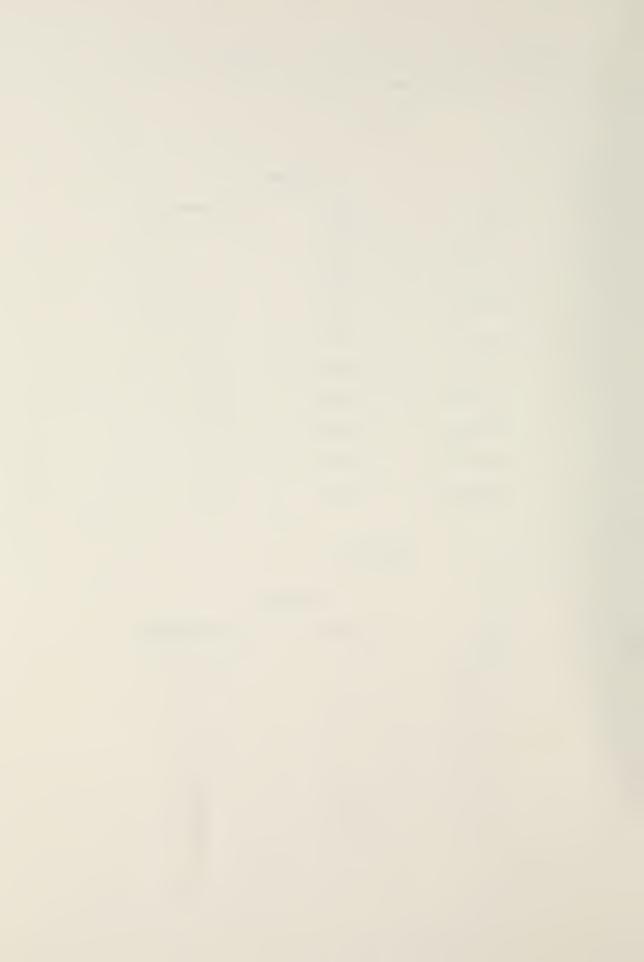
PERIOD 1

STRATEGY

CELL	MYOPIC	ALTERNATIVE
(30,30)	0.5556	-
(31,30)	0.5556	-
(32,30)	0.5556	1.0
(30,31)	0.5556	-
(31,31)	0.5556	-
(32,31)	0.5556	1.0
(30,32)	0.5556	1.0
(31,32)	0.5556	1.0
(32,32)	0.5556	1.0

PERIOD 2

CELL	MYOPIC	ALTERNATIVE
(32,30)	-	0.313
(31,31)	1.25	_
(32,31)	1.25	1.527
(30,32)	-	0.313
(31,32)	1.25	1.527
(32,32)	1.25	1.32



STRATEGY

CELL	MYOPIC	ALTERNATIVE
(31,31)	0.6781	-
(32,31)	1.4071	1.567
(31,32)	1.4071	1.526
(32,32)	1.5076	1.907

PERIOD 4

STRATEGY

CELL	MYOPIC	ALTERNATIVE
(32,31)	1.4331	1.4241
(31,32)	1.4331	1.3205
(32,32)	2.1337	2.2554

PERIOD 5

STRATEGY

CELL	MYOPIC	ALTERNATIVE
(32,32)	5.0	5.0

The probabilities of detection were, after each period were:



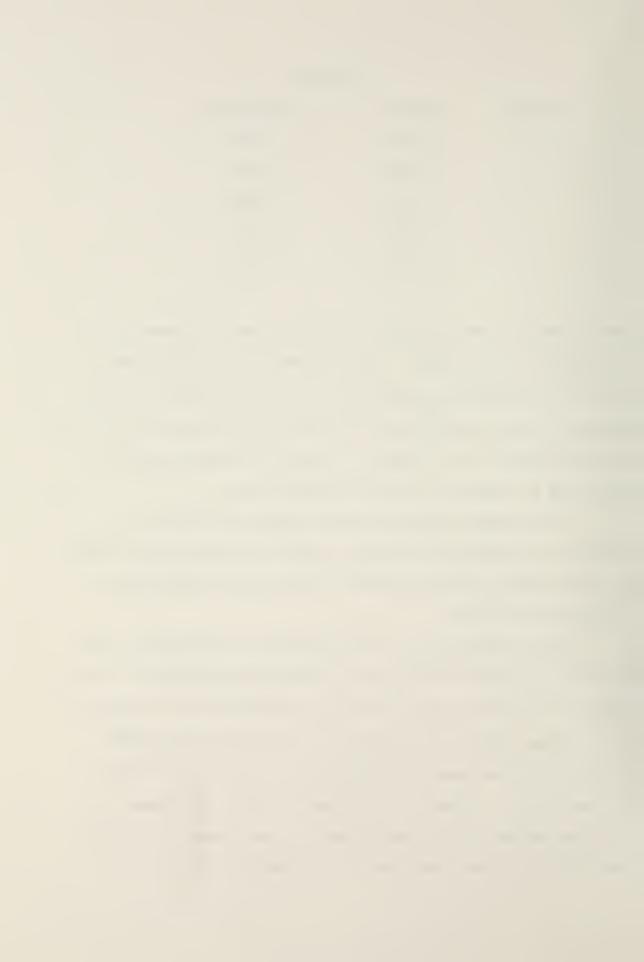
STRATEGY

PERIOD	MYOPIC	ALTERNATIVE
1	0.42624	0.35118
2	0.60819	0.56827
3	0.65128	0.69634
4	0.65790	0.71282
5	0.65814	0.71338

After 5 periods the alternative plan yielded a probability of detection 8.39% higher. This alternative strategy consisted in distributing myopically the effort among the cells adjacent to the boundaries of the search area in the direction of the movement of the target. It made a barrier that the target had to cross to leave the search area.

This example suggested that myopic strategy was strongly non-optimal for cases in which the target could move to a safe region, and the search lasted long enough for it to reach this region.

This example led to the hypothesis that myopic plans were also strongly non-optimal in situations where the target moved to areas where the conditional probability of detection was a strong function of space, the aforementioned example being the extreme case of conditional probability of detection equal zero. However, for other analysed problems, in which the target could also evade to a safe area, no strategies could be found that led to a probability of detection



as much as 4% higher than the probability produced by myopic strategies.

2. Second Example

The a priori distribution of a target was uniform over a 5 x 4 cell area as follows:

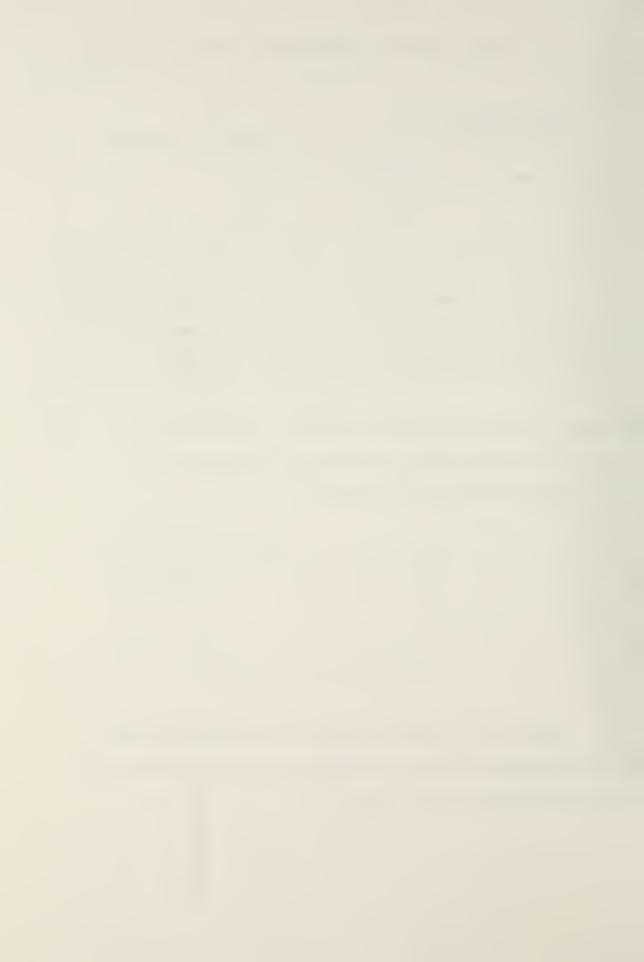
	40	41	42	43	44
22	0.05	0.05	0.05	0.05	0.05
23	0.05	0.05	0.05	0.05	0.05
24	0.05	0.05	0.05	0.05	0.05
25	0.05	0.05	0.05	0.05	0.05

The target area was the subset of cells (i,j) such that $38 \le i \le 40$, and the search area was such that $j \le 28$.

The target moved as follows:

	v _x	v _y	P(V _x =v _x ,V _y =v _y)
	-1	. 1 .	0.3
•	0	1	0.4
	1	1	0.3

Five units of search effort were available and the detection rate was one for the cells within the search area, both values invariant with time.



The interesting point about this case is that four different strategies turned out to be better than the myopic for a seven peeriod search.

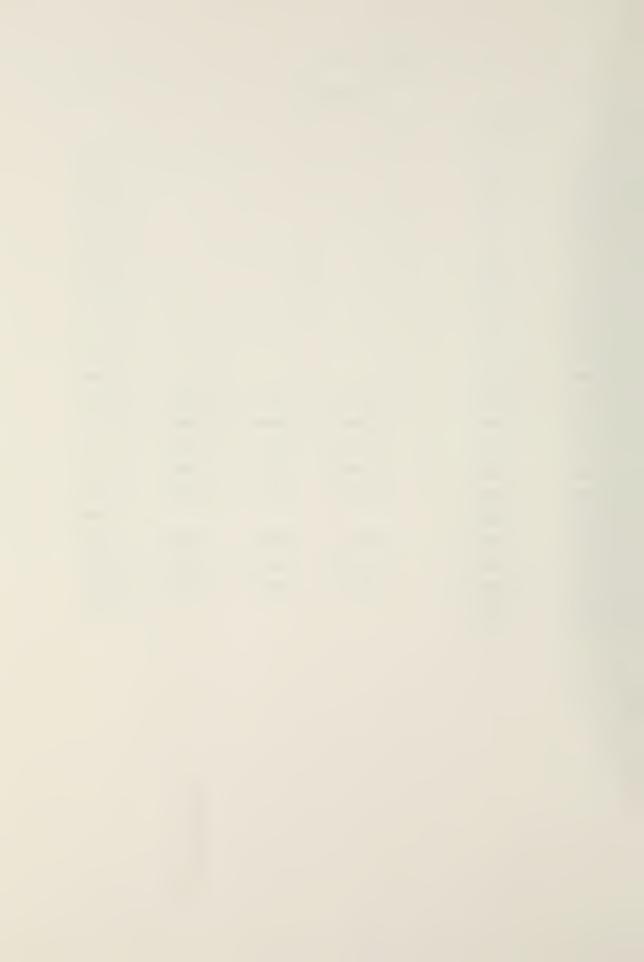
The strategies distributed effort as follows:

PERIOD 1

			STRATE	GY	
CELL	MYOPIC	ĺ	2	3	4
(40,22)	0.2500	-	-	-	0.2500
(41,22)	0.2500	-	-	-	0.2500
(42,22)	0.2500	-	-	-	0.2500
(43,22)	0.2500	-	-	-	0.2500
(44,22)	0.2500	-	-	-	0.2500
(40,23)	0.2500	-	-	-	0.2500
(41,23)	0.2500	-	-	-	0.2500
(42,23)	0.2500	-	-	-	0.2500
(43,23)	0.2500	-	-	-	0.2500
(44,23)	0.2500	-	-	-	0.2500
(40,24)	0.2500	-	-	-	0.2500
(41,24)	0.2500	-	-	-	0.2500
(42,24)	0.2500	-	-	-	0.2500
(43, 24)	0.2500	-	-	-	0.2500
(44,24)	0.2500	-	-	-	0.2500
(40,25)	0.2500	1.0000	1.0000	1.0000	0.2500
(41,25)	0.2500	1.0000	1.0000	1.0000	0.2500
(42,25)	0.2500	1.0000	1.0000	1.0000	0.2500
(43,25)	0.2500	1.0000	1.0000	1.0000	0.2500
(44,25)	0.2500	1.0000	1.0000	1.0000	0.2500



CELL	MYOPIC	1	2	3	4
(40,23)	0.0360	-	-	-	0.0360
(41,23)	0.3927	-	_	-	0.3927
(42,23)	0.3927	-	-	-	0.3927
(43,23)	0.3927	_	_	_	0.3927
(44,23)	0.0360	_	_	_	0.0360
(40,24)	0.0360	-	-	-	0.0360
(41,24)	0.3927	-	-	-	0.3927
(42,24)	0.3927	-	-	-	0.3927
(43,24)	0.3927	-	-	-	0.3927
(44,24)	0.0360	-	-	-	0.0360
(40,25)	0.0360	0.7325	0.7325	0.7325	0.0360
(41,25)	0.3927	1.0892	1.0892	1.0892	0.3927
(42,25)	0.3927	1.0892	1.0892	1.0892	0.3927
(43,25)	0.3927	1.0892	1.0892	1.0892	0.3927
(44,25)	0.0360	0.7325	0.7325	0.7325	0.0360
(40,26)	0.0360			•	0.0360
(41,26)	0.3927	0.0892	0.0892	0.0892	0.3927
(42,26)	0.3927	0.0892	0.0892	0.0892	0.3927
(43,26)	0.3927	0.0892	0.0892	0.0892	0.3927
(44,26)	0.0360				0.0360



PERIOD 3

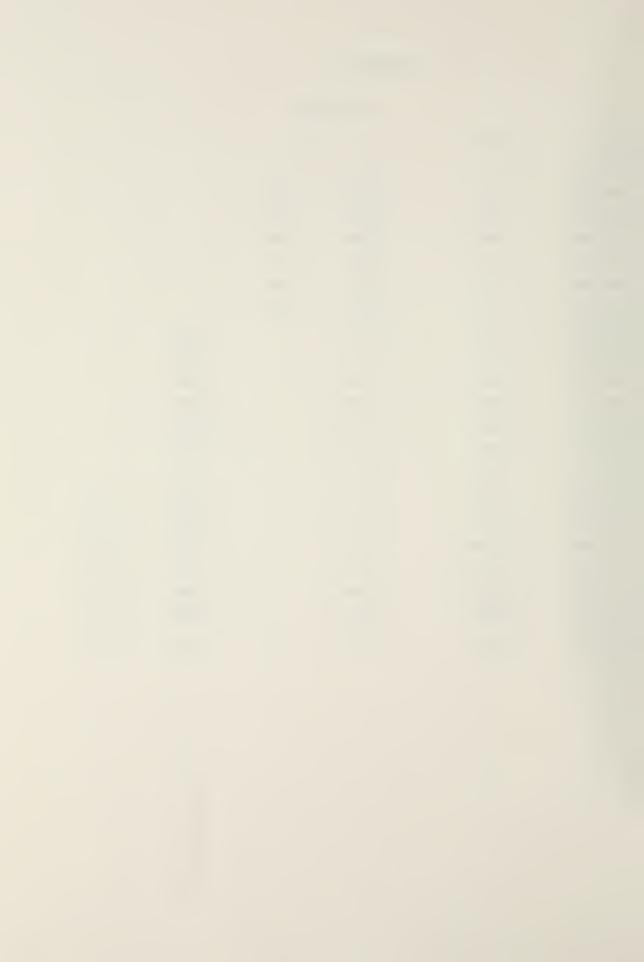
CELL	MYOPIC	1	2	3	4
(40,24)	0.1406				0.1406
(41,24)	0.3229				0.3229
(42,24)	0.3229				0.3229
(43,24)	0.3229				0.3229
(44,24)	0.1406				0.1406
(39,25)		0.0304	0.0304	0.0304	
(40,25)	0.1406	0.7386	0.7386	0.7386	0.1406
(41,25)	0.3229	1.0448	1.0448	1.0448	0.3229
(42,25)	0.3229	1.1391	1.1391	1.1391	0.3229
(43,25)	0.3229	1.0448	1.0448	1.0448	0.3229
(44,25)	0.1406	0.7386	0.7386	0.7386	0.1406
(45,25)		0.0304	0.0304	0.0304	
(40,26)	0.1406	0.0168	0.0168	0.0168	0.1406
(41,26)	0.3229	0.0499	0.0499	0.0499	0.3229
(42,26)	0.3229	0.0499	0.0499	0.0499	0.3229
(43,26)	0.3229	0.0499	0.0499	0.0499	0.3229
(44,26)	0.1406	0.0168	0.0168	0.0168	0.1406
(40,27)	0.1406				0.1406
(41,27)	0.3229				0.3229
(42,27)	0.3229	0.0499	0.0499	0.0499	0.3229
(43,27)	0.3229				0.3229
(44,27)	0.1406				0.1406



(39,25) 0.2006 - - - (40,25) 0.1854 0.7037 - - - (41,25) 0.2930 1.0049 - - - (42,25) 0.2930 1.0049 - - - (43,25) 0.2930 1.0049 - - - (44,25) 0.1854 0.7037 - - - (45,25) - 0.2006 - - - (39,26) - 0.2006 - - - (40,26) 0.1854 0.0109 0.3666 - - (41,26) 0.2930 0.0109 0.3666 - - (42,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (44,27) 0.1854 - 0.2629 - - (40,27) 0.1854 - 0.2691 0.4594 <t< th=""><th>CELL</th><th>MYOPIC</th><th>1</th><th>2</th><th>3</th><th>4</th></t<>	CELL	MYOPIC	1	2	3	4
(41,25) 0.2930 1.0049 - - - (42,25) 0.2930 1.0944 - - - (43,25) 0.2930 1.0049 - - - (44,25) 0.1854 0.7037 - - - (45,25) - 0.2006 - - - (39,26) - 0.2006 - - - (40,26) 0.1854 0.0109 0.3666 - - (41,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (49,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (42,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109	(39,25)		0.2006	-	-	-
(42,25) 0.2930 1.0944 - - - (43,25) 0.2930 1.0049 - - - (44,25) 0.1854 0.7037 - - - (45,25) - 0.2006 - - - (39,26) - - 0.2259 - - (40,26) 0.1854 0.0109 0.3666 - - (41,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691	(40,25)	0.1854	0.7037	-	-	-
(43,25) 0.2930 1.0049 - - - (44,25) 0.1854 0.7037 - - - (39,26) - 0.2006 - - - (40,26) 0.1854 0.0109 0.3666 - - (41,26) 0.2930 0.0109 0.3666 - - (42,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720	(41,25)	0.2930	1.0049	-	-	-
(44,25) 0.1854 0.7037 - - - (39,26) - - 0.2259 - - (40,26) 0.1854 0.0109 0.3666 - - (41,26) 0.2930 0.0109 0.3666 - - (42,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (42,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - -	(42,25)	0.2930	1.0944	-	-	-
(45,25) - 0.2006 - - - (39,26) - - 0.2259 - - (40,26) 0.1854 0.0109 0.3666 - - (41,26) 0.2930 0.0109 0.3666 - - (42,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - -	(43,25)	0.2930	1.0049	-	-	-
(39,26) - - 0.2259 - - (40,26) 0.1854 0.0109 0.3666 - - (41,26) 0.2930 0.0109 0.3666 - - (42,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (42,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144	(44,25)	0.1854	0.7037	-	-	-
(40,26) 0.1854 0.0109 0.3666 - - (41,26) 0.2930 0.0109 0.3666 - - (42,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - <	(45,25)	-	0.2006	-	-	-
(41,26) 0.2930 0.0109 0.3666 - - (42,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.2756 0.4661 0.8576 (43,28) 0.2930 -	(39,26)	-	-	0.2259	-	-
(42,26) 0.2930 0.0109 0.3666 - - (43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (42,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.2756 0.4661 0.8576 (43,28) 0.2930 - 0.27	(40,26)	0.1854	0.0109	0.3666	-	-
(43,26) 0.2930 0.0109 0.3666 - - (44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(41,26)	0.2930	0.0109	0.3666	-	-
(44,26) 0.1854 0.0109 0.3666 - - (45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(42,26)	0.2930	0.0109	0.3666	-	-
(45,26) - - 0.2259 - - (39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (42,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(43,26)	0.2930	0.0109	0.3666	-	-
(39,27) - - 0.0720 0.2624 - (40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (42,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(44,26)	0.1854	0.0109	0.3666	-	-
(40,27) 0.1854 - 0.2691 0.4594 - (41,27) 0.2930 0.0109 0.3666 0.5570 - (42,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(45,26)	-	-	0.2259	-	-
(41,27) 0.2930 0.0109 0.3666 0.5570 - (42,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(39,27)	-	-	0.0720	0.2624	-
(42,27) 0.2930 0.0109 0.3666 0.5570 - (43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(40,27)	0.1854	-	0.2691	0.4594	-
(43,27) 0.2930 0.0109 0.3666 0.5570 - (44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(41,27)	0.2930	0.0109	0.3666	0.5570	-
(44,27) 0.1854 - 0.2691 0.4595 - (45,27) - - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(42,27)	0.2930	0.0109	0.3666	0.5570	-
(45,27) - 0.0720 0.2624 - (39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.2756 0.4661 0.8576 (42,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(43,27)	0.2930	0.0109	0.3666	0.5570	-
(39,28) - - - 0.4636 (40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.2756 0.4661 0.8576 (42,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(44,27)	0.1854	-	0.2691	0.4595	-
(40,28) 0.1854 - 0.0144 0.2048 0.7500 (41,28) 0.2930 - 0.2756 0.4661 0.8576 (42,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(45,27)	-	-	0.0720	0.2624	-
(41,28) 0.2930 - 0.2756 0.4661 0.8576 (42,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(39,28)	-	-	-	-	0.4636
(42,28) 0.2930 - 0.3528 0.5432 0.8576 (43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(40,28)	0.1854	-	0.0144	0.2048	0.7500
(43,28) 0.2930 - 0.2756 0.4661 0.8576 (44,28) 0.1854 - 0.0144 0.2048 0.7500	(41,28)	0.2930	-	0.2756	0.4661	0.8576
(44,28) 0.1854 - 0.0144 0.2048 0.7500	(42,28)	0.2930	-	0.3528	0.5432	0.8576
	(43,28)	0.2930	-	0.2756	0.4661	0.8576
(45,28) 0.4636	(44,28)	0.1854	-	0.0144	0.2048	0.7500
	(45,28)	-	-	-	-	0.4636



CELL	MYOPIC	1	2	3	4
(39,26)	0.1551	0.2487	0.3106	-	-
(40,26)	0.2537	0.2939	0.7002	-	_
(41,26)	0.2829	0.2939	0.9634	-	-
(42,26)	0.2829	0.2939	1.0515	-	-
(43,26)	0.2829	0.2939	0.9634	-	-
(44,26)	0.2537	0.2939	0.7002	-	-
(45,26)	0.1551	0.2487	0.3106	-	-
(39,27)	0.1551	0.1902	-	0.5414	-
(40,27)	0.2537	0.2567	-	0.6122	-
(41,27)	0.2829	0.2939	-	0.6524	-
(42,27)	0.2829	0.2939	-	0.6524	-
(43,27)	0.2829	0.2939	-	0.6524	-
(44,27)	0.2537	0.2567	-	0.6122	-
(45,27)	0.1551	0.1902	-	0.5414	-
(39,28)	0.1551	0.0326	-	0.1294	0.5131
(40,28)	0.2537	0.1804	-	0.0953	0.7177
(41,28)	0.2829	0.2687	-	0.0953	0.8357
(42,28)	0.2829	0.2939	-	0.0953	0.8668
(43,28)	0.2829	0.2687	-	0.0953	0.8357
(44,28)	0.2537	0.1804	-	0.0953	0.7177
(45,28)	0.1551	0.0326	-	0.1294	0.5131



STRATEGY

CELL	MYOPIC	1	2	3	4
(39,27)	0.3795	0.4157	0.5429	0.3880	-
(40,27)	0.3482	0.3398	0.5177	0.6928	-
(41,27)	0.3482	0.3398	0.5177	0.9198	-
(42,27)	0.3482	0.3398	0.5177	0.9987	-
(43,27)	0.3482	0.3398	0.5177	0.9198	-
(44,27)	0.3482	0.3398	0.5177	0.6928	-
(45,27)	0.3795	0.4157	0.5429	0.3880	-
(39,28)	0.3795	0.3851	0.2164	-	0.5516
(40,28)	0.3482	0.3398	0.1887	-	0.7049
(41,28)	0.3482	0.3398	0.1717	-	0.8167
(42,28)	0.3482	0.3398	0.1717	-	0.8535
(43,28)	0.3482	0.3398	0.1717	-	0.8167
(44,28)	0.3482	0.3398	0.1887	-	0.7049
(45,28)	0.3795	0.3851	0.2164	-	0.5516

PERIOD 7

CELL	MYOPIC	1	2	3	4
(38,28)	0.1225	0.1376	0.1727	0.0748	
(39,28)	0.7748	0.7845	0.8073	0.7448	0.5815
(40,28)	0.6411	0.6312	0.6080	0.6721	0.7013
(41,28)	0.6411	0.6312	0.6080	0.6721	0.7996
(42,28)	0.6411	0.6312	0.6080	0.6721	0.8352
(43,28)	0.6411	0.6312	0.6080	0.6721	0.7996
(44,28)	0.6411	0.6312	0.6080	0.6721	0.7013
(45,28)	0.7748	0.7845	0.8073	0.7448	0.5815
(46,28)	0.1225	0.1376	0.1727	0.0728	



The probabilities of detection after each period were:

1	2	3	4
0.15803	0.15803	0.15803	0.22119
0.29861	0.29861	0.29861	0.38064
0.43139	0.43139	0.43139	0.49071

STRATEGY

 4
 0.57188
 0.55845
 0.49688
 0.48977
 0.55116

 5
 0.63270
 0.62597
 0.62012
 0.54531
 0.61063

 6
 0.67812
 0.67652
 0.67891
 0.66582
 0.66948

 7
 0.70635
 0.70815
 0.71475
 0.72319
 0.72790

Strategy 4 was 3.05% better than the myopic, for a seven period search. This strategy searched myopically for the target until it could possibly be in cells adjacent to the boundaries of search area, and then, as in the first example, concentrated the effort in those cells.

B. CONCLUSIONS

PERIOD

1 2

3

MYOPIC

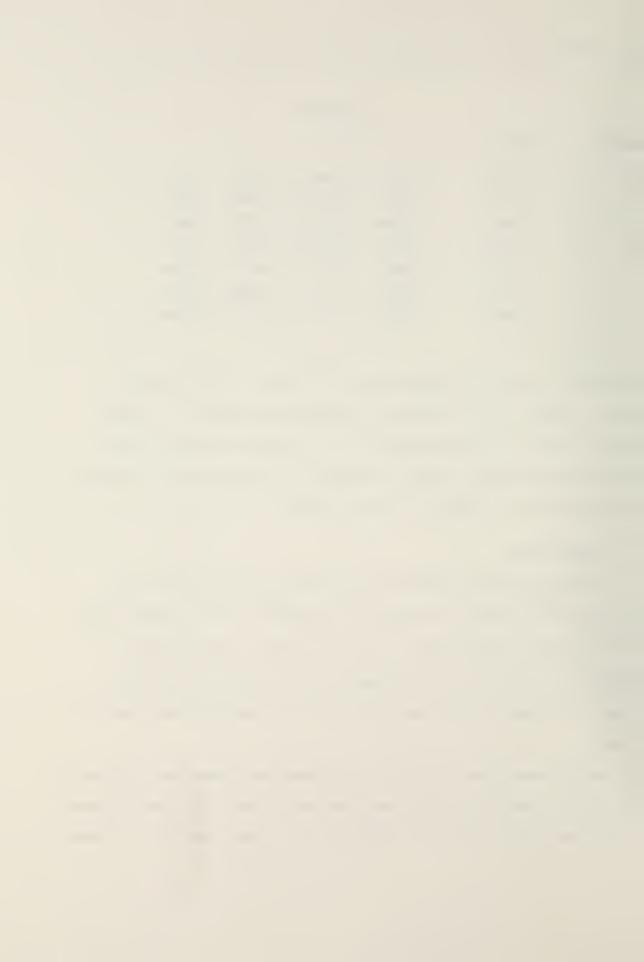
0.22119

0.38064

0.49071

Although myopic strategy is strongly non-optimal for some specific cases, as the first example in this thesis and as the problem which Brown [2] called the Island Passage Problem, no classes of problems could be characterized for which a strategy could be found that was much better than the myopic.

Many researched problems, the presented examples inclusive, show that a strategy which may not be optimal but that concentrates the effort near the boundaries of the search area when



the target reaches these boundaries, produces better results than a myopic strategy.

It should be noted that no cases were considered in which the detection rate changed with cells within the search area and none of the alternative strategies used can be guaranteed to be optimal.

C. EXTENSIONS

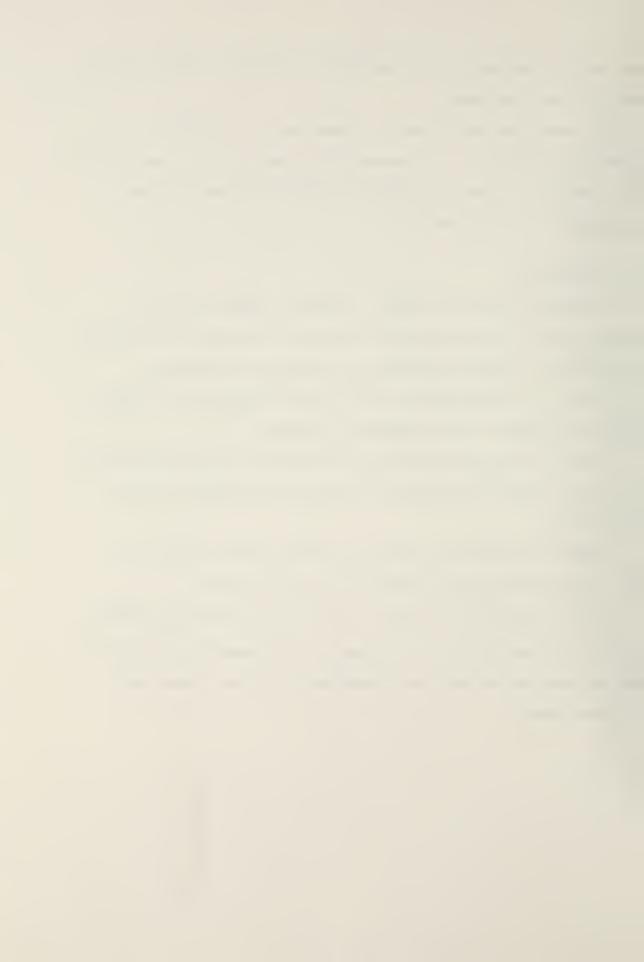
Extensions can be brought into this thesis that may possibly lead to the characterization of classes of problems for which the myopic strategy is strongly non-optimal.

First, an algorithm to find optimal plans may be implemented and added to the computer programs.

Second, the restriction on the change of detection rate with cells within the search area may be removed from the myopic plan.

Further, other motion model as the fleeing datum [1] and the geometric memory motion [2] can be used.

Last, a detection model in which the conditional probability of detection is a function of the speed of the target can be constructed and used together with the random walk in speed model.



APPENDIX A

INSTRUCTIONS ON USE OF PROGRAM SRCH1

The first data the program requires are the limits of the target area and types of boundaries. They must have the form

aadwwwbbbxxxcccyyydddzzz.

QUANTITY	MEANING	REQUIREMENTS
<u>aaa</u>	West limit	001 <u><aaa<< u="">100</aaa<<></u>
<u>bbb</u>	East limit	001 <bb<100; bbb="">aaa</bb<100;>
ccc	North limit	001 <u><cc<< u="">100</cc<<></u>
<u>ddd</u>	South limit	001 <ddd<100; ddd="">ccc</ddd<100;>
<u>www</u>	Type of the	
xxx	boundary which	REF for reflecting
YYY	preceeds each	of ABS for absorbing
<u>zzz</u>	these quantiti	es

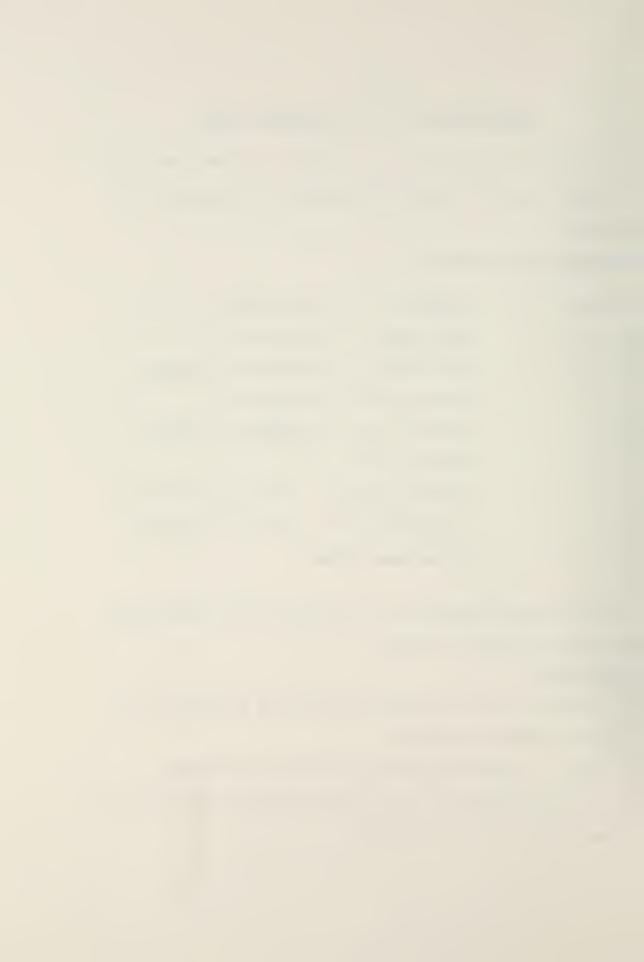
Next, the program asks for the limits of the search area. The entry must have the form

aaabbbcccddd

all quantities with the same meanings and fulfilling the same requirements as above.

Then, the transition matrix is to be introduced.

If the probability of the target moving from cell (m,n) to cell (m+k,n+l) is p_i , enter



aaabbb p

where

aaa = k

 $\underline{bbb} = \ell$

 $p = p_i$

enter one line for each i, after which, enter \emptyset .

 $\sum_{i} p_{i}$ must be equal to 1.

p was the format F10.8

The last entry before calculations begin is the a priori distribution of the target, which must have the form,

eeefff p

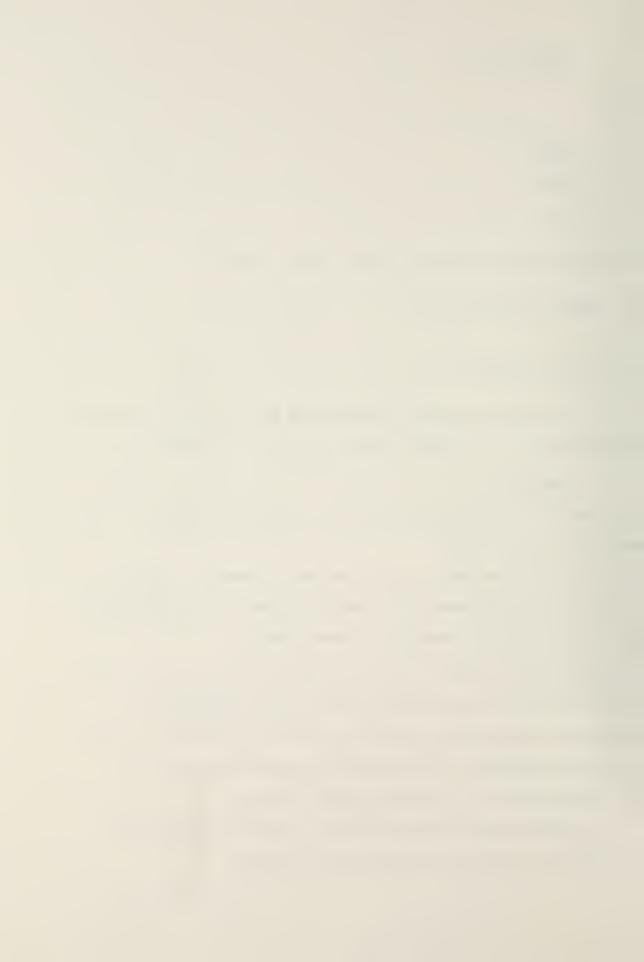
where <u>eee</u> and <u>fff</u> identify the cell where the target is with probability $p \neq \emptyset$.

Enter one line for each \underline{p} , after which enter \emptyset . \underline{p} must fulfill the requirements previously stated. From this point on, all actions are repeated at each period.

The program prints a table similar to that in Fig. IV-2 which shows the coded distribution of the target at the beginning of the period, and then, asks for the total amount of effort available in the period and the detection rate.

Use format 2F5.3 to introduce these values.

In case the user does not want a myopic distribution, the effort is to be distributed as follows:



```
eeefff t
```

where <u>eee</u> and <u>fff</u> identify the cell where the amount <u>t</u> is placed.

Enter one line for each $t \neq 0$.

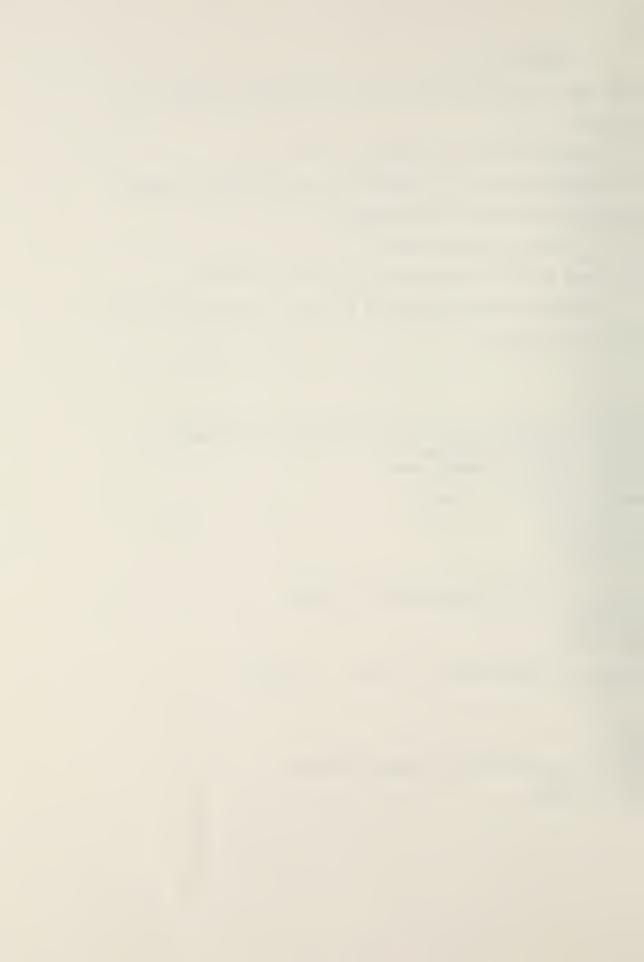
Summation of all <u>t</u> must add up to the total amount of effort available in the period.

t has the format F10.8.

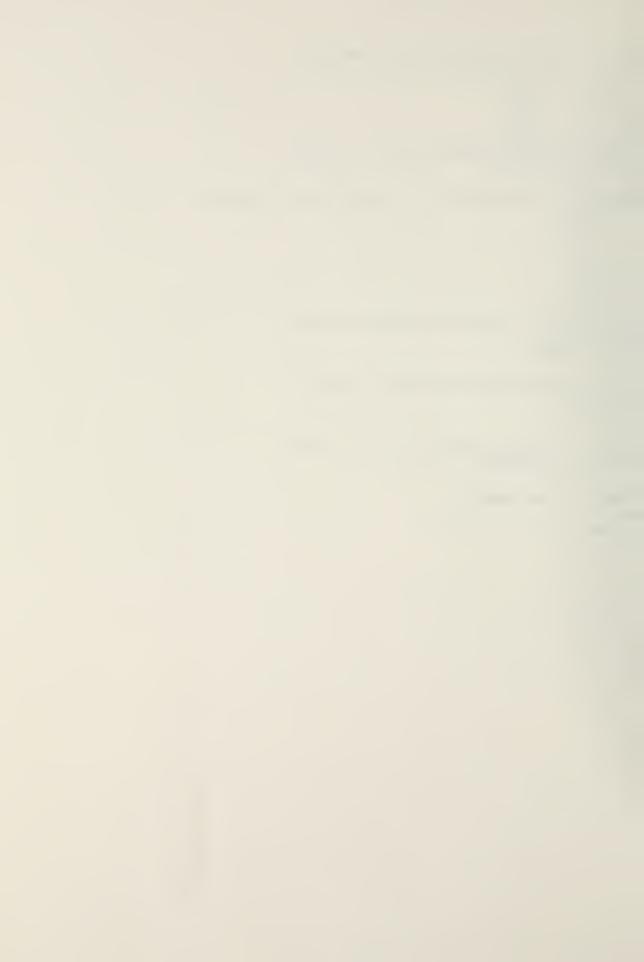
Enter Ø after distributing the search effort.

Questions must be answered Yes (Y) or No (N) as in the following example:

```
$ srchl
EXECUTION BEGINS...
ENTER LIMITS OF TARGET AREA AND TYPE OF BOUNDARIES
>025ref030ref020abs025ref
ENTER LIMITS OF SEARCH AREA
>025030001100
ENTER TRANSITION MATRIX
>000-010.25
>0000010.25
>0010000.25
>-010000.25
ENTER A PRIORI DISTRIBUTION OF TARGET
>0260220.3
>0260230.4
>0270230.3
 RANGE OF PROBABILITIES 0.30000 0.40000
     26
     67
 22/ 0.
 23/ *0
 ENTER TOTAL EFFORT AND DETECTION RATE
>3.0001.000
MYOPIC PLAN?
>Y
```



```
WANT TO KNOW DISTRIBUTION OF EFFORT?
> Y
 CELL
        EFFORT
 26 22 0.9041
        1.1918
     23
 26
 27 23 0.9041
AFTER 1 PERIODS, PROB DET IS 0.63559
WANT TO CONTINUE?
> Y
RANGE OF PROBABILITIES 0.833333$-01 0.16667
     25
      5678
 21/ .0..
22/ 00*.
 23/ 0*00
 24/ .00.
ENTER TOTAL EFFORT AND DETECTION RATE
>3.0001.000
MYOPIC PLAN?
>n
ENTER DISTRIBUTION OF SEARCH EFFORT
>0270221.5
>0260231.5
>0
AFTER 2 PERIODS, PROB DET IS 0.72995
WANT TO CONTINUE?
WANT TO PLAY AGAIN?
R; T=4.73/9.44 13.30.46
```



APPENDIX B

INSTRUCTIONS ON USE OF PROGRAM SRCH2

The first data the program requires are the limits of the target area and types of boundaries. They must have the form

aawwwbbxxxccyyyddzzz

QUANTITY	MEANING	REQUIREMENTS
<u>aa</u>	West limit	01 <u><aa<< u="">25</aa<<></u>
<u>p</u> <u>b</u>	East limit	01 <bb<25; <u="">bb>aa</bb<25;>
<u>cc</u>	North limit	01 <u><cc< u=""><25</cc<></u>
<u>dd</u>	South limit	01 <u><dd<< u="">25; <u>dd>cc</u></dd<<></u>
\overline{MMM}	Type of the	
$\overline{x}\overline{x}\overline{x}$	boundary which	REF for reflecting
YYY	preceeds each of	ABS for absorbing
<u>zzz</u>	these quantities	

Next, the program asks for the limits of the search area.

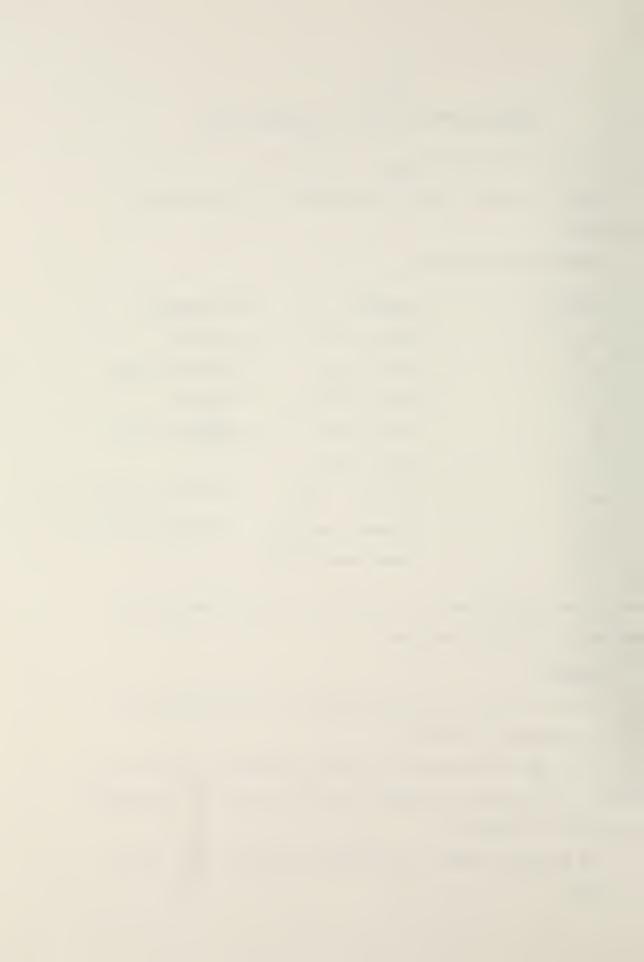
The entry must have the form

aabbccdd

All quantities with the same meanings and fulfilling the same requirements as above.

Then, the program asks how many different values $V_{\mathbf{x}}$ can assume. Any positive integer less than 5 can be introduced, according to Format I2.

Use the same format to introduce the values of $\mathbf{v}_{\mathbf{x}}$, one per line.



The same question is made with respect to $V_{\underline{Y}}$, and the same instructions used for $V_{\underline{Y}}$ apply.

Next, the transition matrix of $\mathbf{V}_{\mathbf{x}}$ is to be introduced. Type

<u>ee</u> p

where <u>ee</u> is the value ΔV_x can assume with probability <u>p</u>. Enter one line for each <u>p</u>, after which, enter \emptyset . Summation of all <u>p</u> must be 1. <u>p</u> has the format F5.3.

The transition matrix for v_y is introduced in accordance with the same rules stated for v_y .

The last data before calculations begin is the a priori distribution of target, which must have the form

 $\underline{\text{ffgg p}} \quad \underline{q_1} \quad \underline{q_2} \, \dots \, \underline{r_1} \quad \underline{r_2} \, \dots$

where ff and gg identify the cell where the target is with probability p.

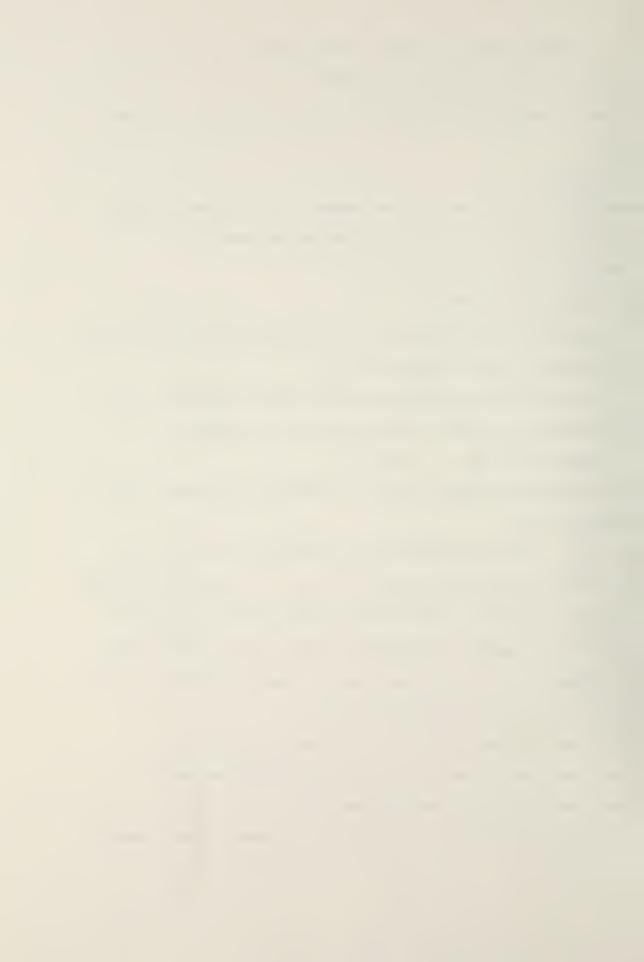
 $\frac{q_1}{2}$... are the conditional distribution of V_x , i.e., the probabilities of V_x being $v_1^{\ X}$, $v_2^{\ X}$, ... given the target is in cell (ff,gg). The number of quantities \underline{q} must be equal to the number of possible values that V_x can assume. The summation of all \underline{q} must be 1. The quantities \underline{r} are the conditional distribution of V_y .

The format for quantities p, q and r is F5.3.

Enter one line for each $\underline{p} \neq 0$, after which enter \emptyset .

Summation of all p must be one, too.

From this point on, all actions are repeated at each period.



The program prints a table similar to that in Fig. IV-2 which shows the coded distribution of the target at the beginning of the period, and then, asks for the total amount of effort available in the period and the detection rate.

Use format 2F5.3 to introduce these values.

In case the user does not want a myopic distribution, the effort is to be distributed as follows:

ffgg t

>01 >02

where ff and gg identify the cell where the amount t is placed.

Enter one line for each $t \neq 0$.

Summation of all <u>t</u> must add up to the total amount of effort available in the period.

t has the format Fl0.8

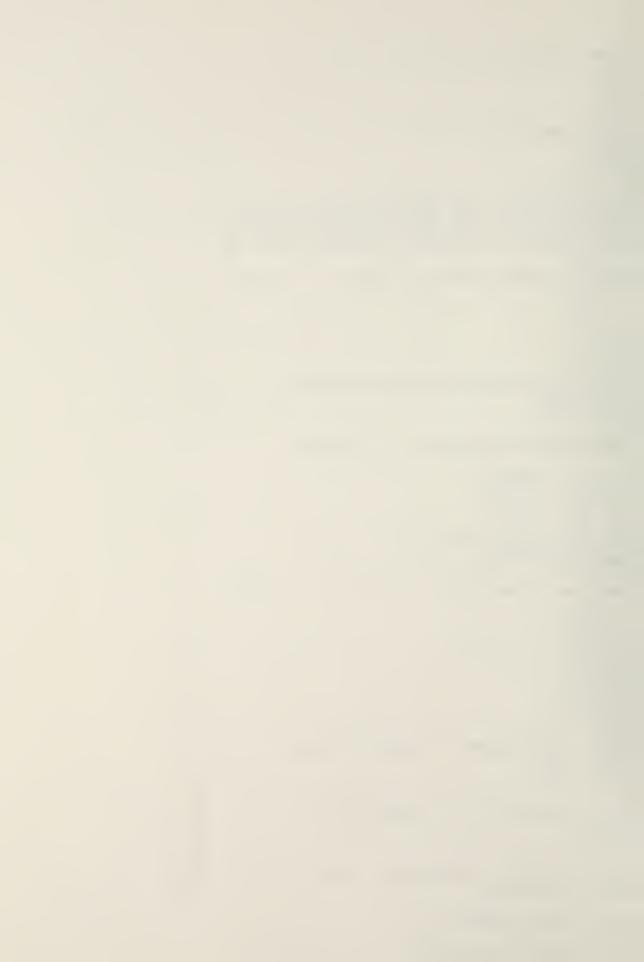
Enter Ø after distributing the effort

Questions must be answered Yes (Y) or No (N) as in the following example:

```
>$ srch2
EXECUTION BEGINS...
ENTER LIMITS OF TARGET AREA AND TYPES OF BOUNDARIES
>10ref15ref01ref25ref
ENTER LIMITS OF SEARCH AREA
>01250125
HOW MANY VALUES CAN V(X) ASSUME?
>03
ENTER THESE VALUES, ONE PER LINE
>-1
>00
>01
HOW MANY VALUES CAN V(Y) ASSUME?
>04
ENTER THESE VALUES, ONE PER LINE
>-1
>04
ENTER THESE VALUES, ONE PER LINE
>-1
>00
```



```
ENTER TRANSITION OF V(X)
>-10.3
>000.4
>010.3
> 0
 ENTER TRANSITION OF V(Y)
>010.8
>020.2
>0
 ENTER A PRIORI DISTRIBUTIONS
>12120.3000.4000.3000.3000.1000.2000.3000.400
>12130.4000.5000.2000.3000.6000.2000.1000.100
>13140.3000.4000.4000.2000.5000.3000.1000.100
>0
 RANGE OF PROBABILITIES 0.30000
                                       0.4000
     12
      23
 12/ 0.
 13/ *.
 14/ .0
 ENTER TOTAL EFFORT AND DETECTION RATE
>1.0001.000
MYOPIC PLAN?
> Y
 WANT TO KNOW DISTRIBUTION OF EFFORT?
> Y
   CELL
           EFFORT
  12
     12
           0.2374
  12
     13
           0.5251
  13
      14
           0.2374
 AFTER 1 PERIODS, PROB DET IS 0.2902
 WANT TO CONTINUE?
> Y
 RANGE OF PROBABILITIES 0.66667#-02
                                       0.12667
     11
      1234
  11/ 000.
  12/ *23.
  13/ 3671
  14/ 3440
  15/ 0000
16/ .000
 ENTER TOTAL EFFORT AND DETECTION RATE
>1.0001.000
 MYOPIC PLAN?
>n
 ENTER DISTRIBUTION OF SEARCH EFFORT
>11120.7
>13130.3
 AFTER 2 PERIODS, PROB DET IS 0.3569
 WANT TO CONTINUE
 WANT TO PLAY AGAIN?
>n
R; \&=7.10/8.93 14.06.39
```



PROGRAM SRCH1

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GC TO 155 WRITE (6,108) WRITE (6,108) READ (5,109) IANS IF (IANS.NE.LAB) GG TO 189 CALL UPCATE (LIB, LOB, IT, FAC) KCUNT=KCUNT+1 GO TO 159 185 WR FAC (5,109) IANS IF (IANS.NE.LAB) STOP GC TO 120 END



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47 I=MINY, MAXY
47 J=MINX, MAXX
(CELL(I,J) EG.O.) OR. (I CELL(I,J) EQ.I) OR. (I. LT.NIMB(3)) OR.
(I. GT.NIMB(4)) OR. (J.LT.NIMB(1)) OR. (J. GT.NIMB(2)))
                                                                                                                                                                    KNOW DISTRIEUTION OF FFECF12.
FE(1001), FAT(60),
                                     MINY
(O), NIMB(4)
                                                                             EFFORT (2X, F6.4)
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DC 231 J=MINX, MAXX
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(I.LT.NIMB(3)).

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[6, 102]

I=NINY, MAXY

J=MINX, MAXX

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418 [=I-1]

KFITE (6,102) (ICELL(J),J=1,I)

LA = MAXX — MINX+1

CC S17 N=1,LA

ICELL(N) = MCE(N-1+MINX,10)

S17 CCNTINUE

WFITE (6,102) (ICELL(I),I=1,LA)

CC NTINUE

ICELL(I) = IMEOL(I3)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        (6,104) (ICELL(I),I=1,LA)
I=MINY,MAXY
J=MINX,MAXX
                                                                                                                                                                    (2x, 1k8, 1k
(2x, 13, 1k6)
(5x, 12, 9)
(5x, 12, 9)
(7x, 10011)
(7x, 10011)
                                                                             CIMENSICN
DATA IMBOL
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SUBROUTINE LPDATE (LIE, LOB, IT, FAC)

COMMON CELL(100, 10C); EF(100, 100); PAT(60),

MAXX, MINX, MAXY, MINY
DENOM=0.

318 I=1,100
DC 318 J=1,100
DC 318 J=1,100
DC 319 J=1,100
DC 319 J=1,100
DC 319 J=1,100
CELL(I,J)=CELL(I,J)*EXP(-FAC*EF(I,J))
CELL(I,J)=CELL(I,J)*EXP(-FAC*EF(I,J))
CELL(I,J)=0.

315 CCNTINUE
CALL SPREAD (LIB, LOB, IT)
FETURN
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                                        . EG. LCB)
                                                                          .OR. (LJ.L T. 1).OR.(LJ.GT.100))
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                                        ).AND.(NAT(1).

).AND.(NAT(2).

).AND.

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(100, 100),
MAP (60, 2
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IS
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   SCGMMON CELL(100,100);

AAXX, MIN
FORM AT (2X, AFTER 1,1X
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PROGRAM SRCH2

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BOLNEARIES
CCWMON CELL(25,25,44,4) EF(25,25,476). Llb(4),NAT(4),

NSX(41NX) MAXY

NAXX MINXY

NAXX MINXY

NAXX MINXY

LAXX MI
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,25).AND.(LIM(3).GE.1).
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, MAXSX, MINSX, MAXSY, MINSY, LIB, LCB
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NIMB)
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DSY(10),LIM(4),NAT(4)
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1./(FAC*FLOAT(N))
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(A, FAC, IX, IY, NINB)
4,4), EF (25,25), FCSX(10), F
4), IDSX(10), IDSY(10), LING
AXY, MINY
,25), ICELL(25,25), NIMB(4)
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                               θĒ
                               KNOW DISTRIBUTION
                                                                       L=1, IX
2J)=TCELL(I,J)+CELL(I,J,K,L)
                                          EFFORT*)
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                                     (ZX, CELL
(ZX, I3, IX, IZ
I=MINY, MAXY
J=MINX, MAXX
I, J) = G*
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N, MAXX
N, MEXX
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J=MINX,MAX
I,J)=C
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J=1,25
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)) /FAC)+(A/FLOAT(N))-
C*FLOAT(N)))
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ENDINUE

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EF(I,J)-SMALL)/(BIG-SMALL)*100.)))
L(J)=IMBCL(12)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           I=MINY,MAXY
J=MINX,MAXX
(I,J).NE.O.).AND.(EF(I,J).LT.SMALL)) SMALL=EF(I,J)
<u>I</u>,J).GT.BIG) BIG=EF(I,J)
                                                                                                   , PDSX(10), PCSY(10),
CSY(10), LIM(4), NAT(4),
SY(4), I EX(10), IESY(10), PESY(10), X, MAXY, MINY
25), IMBOL (15)
11, 1H2, 1H3, 1H4, 1H5, 1H6, 1H7, 1H8, 1H9, CF PROBABIL IT IES', 2(1X, G12.5))
(,12))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          6,100) SMALL,BIG
G-SMALL).LT.1.E-5) SMALL=0.
I=1,25
)=MINX+(I-1)*10
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      )=MINX+(I-1)*10
LL(I).GT.MAXX) GO TO 418
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       (6,102) (ICELL(I),I=1,LA)
I=1,LA
I)=IMEOL(13)
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MAXY
MAXX
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            (ICELL(J),J=1,I)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            IX
I,J)+CELL(I,J,K,L)
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(2X, 13, 1/6
(5X, 12, 9)
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(7X, 100A1
1=1,25
1)=0.
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L=1,
E=7,1
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717 CCNTINUE (6,101) I, (ICELL(J), J=MINX, MAXX)
817 CCNTINUE RETURN
END



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IS ', F6.4)
       PDSX(10), PCSY(10),
SY(10), LIM(4), NAT(4),
                    133
                    PROE
                    2,1X, PERICOS,
                    SLBROUTINE FRUE
CCMMON CELL (25)
2
. NSX (4) 1
. MAXX, MI
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NUE
SPREAD (IX,IY,INX,INY,MAXSX,MINSX,MAXSY,MINSY,LIE,LCE)
INX, INY, PAXSX, MINSX, PAXSY, PINSY, B)
                      (25,25), PCSX(10), PESY(10), (10), 1DSY(10), LIM(4), NAT(4)
                                                                                                                                                                                                                                                                                     *1) = TCELL(I,J)*EXP(-EF(I,J))/DENOM
K=1,IY
                                           L=1, IX
J, K, L)=TCELL(I, J)*PVY(K)*FVX(L)
                                              PVÝ (10), FVX (10)
                                                                                                                                                                                                DC 345 K=1, IY

PVY(K) =0.

Cf 341 L=1, IX

PVY(K) = PVY(K) + CELL(I, J, K, L)

41 CONTINUE

IF (TCELL(I, J), EQ.0.) GO TO 345

PVY(K) = PVY(K) / TCELL(I, J)

5 CONTINUE

TCELL(I, J) = TCELL(I, J)
      SCBROUTINE CPDATE
           CCMMON 1
                                                                                                                                                                                                                                                                                                                                       CALL SP
RETURN
END
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, INY , MAXSX, MINSX, MAXSY, MINSY
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                                                                   , INAX (10,4), INAY (10,4
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AND. (LJ. LE.
J). AND. (LIM(4).
(A). (ND. (NAT(4).
AND. (NAT(4).
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)+IDSX()+IDSY(96	08 ,IIY,II	
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NO (MAXS	NO (MAXS		((N) XSI	ISY (M))) * PD SX (
INSX,MI	INSY, MI	>× ×××	X).FQ.N	Y).EQ.N LL(I,J,	SY(IINY
1, INX 1, IX =MAXO(M	1, INY 1, IY =MAXO(M	MINY, WAN IN	11NX, II NY=11IN Y=11IY	1, 1Y IINY, II M, N)=CE	P.O.
CC 701 1=	10	C 710 J=MINY, MAXY C 710 J=MINX, MAXX DC 710 IINX=1, INX C 710 IIX=1, IX	TI (INAX)	CC 707 M= IF (INAY(CCNTINUE	CCATINUE RETURN END
251 (5 6	7	705	707	710 (



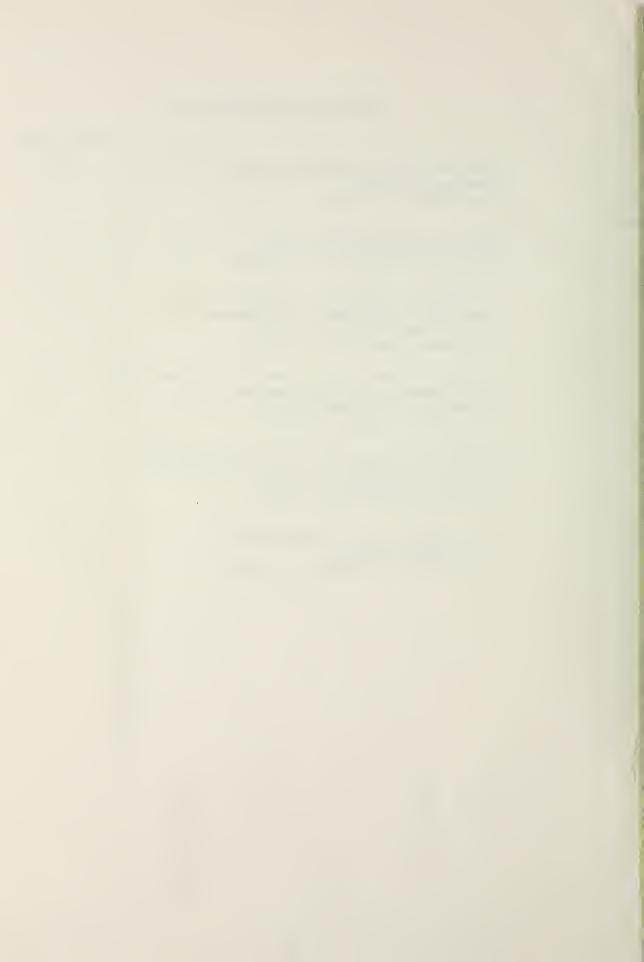
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- 2. Daniel H. Wagner, Associates, Memorandum Report, Optimal and Near Optimal Search for a Target with Multiple Scenario Markovian, Constrained Markovian or Geometric Memory Motion in Discrete Time and Space, by S.S. Brown 14 June 1977.



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